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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.prudential.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Essex SS

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

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

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

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

Subscribed and sworn to before me this
_____ day of _____

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	97,580,773,612	0	97,580,773,612	97,336,114,442
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	158,165,809	0	158,165,809	50,793,774
	2.2 Common stocks	13,291,530,116	0	13,291,530,116	7,398,143,153
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	21,091,449,976	0	21,091,449,976	21,428,401,943
	3.2 Other than first liens	33,829,636	0	33,829,636	72,184,086
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	268,164,439	0	268,164,439	310,420,813
	4.2 Properties held for the production of income (less $ (121,831,038) encumbrances)	147,107,855	0	147,107,855	159,601,213
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 960,137,776 , Schedule E - Part 1), cash equivalents ($ 2,889,024,370 , Schedule E - Part 2) and short-term investments ($ 2,691,205,706 , Schedule DA)	6,540,367,852	0	6,540,367,852	4,538,767,747
6.	Contract loans (including $ 0 premium notes)	2,943,110,833	0	2,943,110,833	2,937,052,381
7.	Derivatives (Schedule DB)	3,709,029,657	0	3,709,029,657	4,895,944,621
8.	Other invested assets (Schedule BA)	8,958,163,078	0	8,958,163,078	7,539,932,181
9.	Receivables for securities	223,333,412	0	223,333,412	243,849,501
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	87,563,717	0	87,563,717	232,370,482
12.	Subtotals, cash and invested assets (Lines 1 to 11)	155,032,589,992	0	155,032,589,992	147,143,576,337
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	924,920,713	3,423,402	921,497,311	925,702,540
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,916,957,621	26,454,088	1,890,503,533	1,526,171,003
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,971,596,878 earned but unbilled premiums)	1,971,596,878	0	1,971,596,878	1,952,393,036
	15.3 Accrued retrospective premiums ($ 78,429,265) and contracts subject to redetermination ($ 0)	78,429,265	0	78,429,265	82,105,838
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	310,492,706	11,657,041	298,835,665	287,981,421
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	77,270,250	0	77,270,250	8,884,818
17.	Amounts receivable relating to uninsured plans	19,644,709	1,075,115	18,569,594	7,129,038
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	24,641,352
18.2	Net deferred tax asset	2,291,253,613	342,086,567	1,949,167,046	1,528,228,024
19.	Guaranty funds receivable or on deposit	35,685,675	0	35,685,675	39,455,526
20.	Electronic data processing equipment and software	271,748,123	179,601,170	92,146,953	109,379,497
21.	Furniture and equipment, including health care delivery assets ($ 0)	177,934,451	177,934,451	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	354,127,440	0	354,127,440	320,308,360
24.	Health care ($ 0) and other amounts receivable	31,129,624	31,129,624	0	0
25.	Aggregate write-ins for other than invested assets	3,554,306,553	3,275,863,437	278,443,116	251,435,201
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	167,048,087,613	4,049,224,895	162,998,862,718	154,207,391,990
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	161,305,341,738	0	161,305,341,738	156,445,429,000
28.	Total (Lines 26 and 27)	328,353,429,351	4,049,224,895	324,304,204,456	310,652,820,990
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral	87,563,717	0	87,563,717	232,370,482
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	87,563,717	0	87,563,717	232,370,482
2501.	Prepaid reinsurance asset	193,074,936	0	193,074,936	171,786,770
2502.	Miscellaneous assets	190,988,862	135,432,926	55,555,936	45,283,174
2503.	Leasehold improvements	29,812,244	0	29,812,244	34,365,257
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,140,430,511	3,140,430,511	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,554,306,553	3,275,863,437	278,443,116	251,435,201

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 84,904,344,247 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	84,904,344,247	80,503,096,041
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	12,231,485,952	11,721,747,840
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	16,340,875,094	18,817,115,509
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	2,853,031,586	2,306,931,305
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	136,832,328	139,441,078
5.	Policyholders' dividends/refunds to members $ 7,933,000 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	7,933,000	10,794,000
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 1,254,543,700 Modco)	1,305,539,200	1,340,656,000
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 20,977,473 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	47,473,908	50,411,279
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 44,017,393 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	281,112,050	401,887,821
	9.3 Other amounts payable on reinsurance, including $ 5,260,641 assumed and $ 409,794,885 ceded	415,055,526	586,199,447
	9.4 Interest maintenance reserve (IMR, Line 6)	940,107,221	1,130,480,745
10.	Commissions to agents due or accrued-life and annuity contracts $ 36,788,794 accident and health $ 20,762,797 and deposit-type contract funds $ (14,600)	57,536,991	58,627,206
11.	Commissions and expense allowances payable on reinsurance assumed	75,517,898	81,652,913
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,411,966,531	2,367,017,890
13.	Transfers to Separate Accounts due or accrued (net) (including $ (234,124,218) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(402,459,267)	(374,277,154)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	30,211,377	4,752,230
15.1	Current federal and foreign income taxes, including $ 2,860,072,191 on realized capital gains (losses)	29,710,709	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,568,220	4,277,293
17.	Amounts withheld or retained by reporting entity as agent or trustee	71,891,998	84,684,292
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	825,520,371	1,803,342,272
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,496,202,224	1,514,676,375
22.	Borrowed money $ 64,436,000 and interest thereon $ 753,364	65,189,364	181,219,270
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	4,281,479,422	3,769,555,425
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	10,976,675	8,968,577
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	410,617	514,166
	24.04 Payable to parent, subsidiaries and affiliates	155,226,405	184,710,394
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	42,933	44,864
	24.07 Funds held under coinsurance	54,837,563	63,008,260
	24.08 Derivatives	1,729,578,733	3,156,643,100
	24.09 Payable for securities	211,153,888	309,738,506
	24.10 Payable for securities lending	3,891,543,716	3,145,581,763
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	9,912,631,257	9,703,197,360
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	144,377,527,737	143,076,696,066
27.	From Separate Accounts Statement	160,803,740,892	155,978,781,639
28.	Total liabilities (Lines 26 and 27)	305,181,268,629	299,055,477,705
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	347,040,792	346,344,579
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	5,713,339,124	1,434,322,112
34.	Aggregate write-ins for special surplus funds	195,777,850	239,078,591
35.	Unassigned funds (surplus)	12,864,278,061	9,575,098,003
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 501,600,846 in Separate Accounts Statement)	19,120,435,827	11,594,843,285
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	19,122,935,827	11,597,343,285
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	324,304,204,456	310,652,820,990
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	6,906,598,762	7,561,576,847
2502.	Collateral liabilities for derivatives	2,028,736,034	1,210,975,716
2503.	Deferred gains on affiliated reinsurance	554,043,135	623,720,462
2598.	Summary of remaining write-ins for Line 25 from overflow page	423,253,326	306,924,335
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,912,631,257	9,703,197,360
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	195,777,850	239,078,591
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	195,777,850	239,078,591

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	33,229,120,251	25,161,765,406
2.	Considerations for supplementary contracts with life contingencies	20,882,962	5,481,961
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	5,135,571,606	4,817,612,997
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	127,849,377	107,990,370
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	151,673,232	42,077,582
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	370,559,543	382,671,117
7.	Reserve adjustments on reinsurance ceded	(100,947,641)	(235,712,703)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	720,191,499	698,861,397
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	462,540,424	447,437,025
9.	Total (Lines 1 to 8.3)	40,117,441,253	31,428,185,152
10.	Death benefits	5,560,702,337	4,877,775,736
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,977,493	3,733,603
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	13,461,655,438	13,289,402,815
13.	Disability benefits and benefits under accident and health contracts	1,189,419,341	1,097,614,636
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	14,009,121,217	9,554,190,573
16.	Group conversions	(1,667,118)	459,079
17.	Interest and adjustments on contract or deposit-type contract funds	401,875,439	474,120,963
18.	Payments on supplementary contracts with life contingencies	17,484,084	17,420,254
19.	Increase in aggregate reserves for life and accident and health contracts	4,698,708,391	4,102,742,288
20.	Totals (Lines 10 to 19)	39,339,276,622	33,417,459,947
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	197,748,253	185,535,887
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	995,572,356	1,114,895,587
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,745,714,282	1,856,657,760
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	296,962,484	251,424,671
25.	Increase in loading on deferred and uncollected premiums	122,889	(1,179,085)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,867,296,665)	(5,794,299,979)
27.	Aggregate write-ins for deductions	(2,162,423,327)	(1,489,781,972)
28.	Totals (Lines 20 to 27)	38,545,676,894	29,540,712,816
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,571,764,359	1,887,472,336
30.	Dividends to policyholders and refunds to members	16,986,656	(110,680,494)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,554,777,703	1,998,152,830
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	591,287,291	22,511,318
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	963,490,412	1,975,641,512
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 46,583,629 (excluding taxes of $ (18,940,091) transferred to the IMR)	2,183,356	(205,280,641)
35.	Net income (Line 33 plus Line 34)	965,673,768	1,770,360,871
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	11,597,343,285	11,483,313,853
37.	Net income (Line 35)	965,673,768	1,770,360,871
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 165,601,765	2,669,601,044	(633,232,417)
39.	Change in net unrealized foreign exchange capital gain (loss)	(48,357,831)	89,532,540
40.	Change in net deferred income tax	297,217,350	(330,444,168)
41.	Change in nonadmitted assets	(353,643,036)	(57,311,101)
42.	Change in liability for reinsurance in unauthorized and certified companies	(2,008,097)	18,761,971
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	72,060,216
44.	Change in asset valuation reserve	(511,923,996)	(564,935,807)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	256,315,491	31,074,131
47.	Other changes in surplus in Separate Accounts Statement	(116,719,745)	37,271,631
48.	Change in surplus notes	696,213	639,413
49.	Cumulative effect of changes in accounting principles	23,327,144	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	4,279,017,012	0
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(1,100,000,000)	(500,000,000)
53.	Aggregate write-ins for gains and losses in surplus	1,166,397,225	180,252,152
54.	Net change in capital and surplus for the year (Lines 37 through 53)	7,525,592,542	114,029,432
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	19,122,935,827	11,597,343,285
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	462,540,424	447,437,025
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	462,540,424	447,437,025
2701.	Reserve adjustment on reinsurance assumed	(2,292,285,087)	(1,642,524,082)
2702.	IMR transferred via reinsurance	(12,422,687)	0
2703.	Miscellaneous deductions	686,244	1,340,724
2798.	Summary of remaining write-ins for Line 27 from overflow page	141,598,203	151,401,386
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(2,162,423,327)	(1,489,781,972)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	1,141,114,670	250,496,382
5302.	Correction of prior year assumed Universal Life reserves	150,188,447	0
5303.	Deferred reinsurance allowance	7,675,443	(4,623,609)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(132,581,335)	(65,620,621)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	1,166,397,225	180,252,152

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	27,361,067,982	24,273,200,474
2.	Net investment income	5,155,018,729	4,819,556,409
3.	Miscellaneous income	1,484,906,035	1,530,228,967
4.	Total (Lines 1 through 3)	34,000,992,746	30,622,985,850
5.	Benefit and loss related payments	33,769,800,271	28,585,312,271
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,216,477,998)	(6,702,104,289)
7.	Commissions, expenses paid and aggregate write-ins for deductions	748,697,388	1,996,688,389
8.	Dividends paid to policyholders	54,964,456	58,856,788
9.	Federal and foreign income taxes paid (recovered) net of $ 27,643,538 tax on capital gains (losses)	559,509,521	241,536,067
10.	Total (Lines 5 through 9)	27,916,493,638	24,180,289,226
11.	Net cash from operations (Line 4 minus Line 10)	6,084,499,108	6,442,696,624
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	25,603,222,207	14,852,039,411
	12.2 Stocks	864,057,497	209,157,661
	12.3 Mortgage loans	5,682,316,340	2,419,914,520
	12.4 Real estate	32,364,612	185,737,921
	12.5 Other invested assets	991,935,551	313,788,580
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,059,314	892,109
	12.7 Miscellaneous proceeds	153,533,440	677,259,396
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	33,329,488,961	18,658,789,598
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	26,250,802,353	21,051,980,823
	13.2 Stocks	1,398,790,146	1,581,395,206
	13.3 Mortgage loans	5,295,623,250	2,366,511,547
	13.4 Real estate	49,614,685	200,882,646
	13.5 Other invested assets	1,314,376,879	917,766,446
	13.6 Miscellaneous applications	313,236,939	149,511,767
	13.7 Total investments acquired (Lines 13.1 to 13.6)	34,622,444,252	26,268,048,435
14.	Net increase (decrease) in contract loans and premium notes	6,058,452	(6,023,011)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,299,013,743)	(7,603,235,826)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	696,213	639,413
	16.2 Capital and paid in surplus, less treasury stock	844,503,270	0
	16.3 Borrowed funds	(124,186,306)	(20,858,014)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,878,115,853)	1,622,378,009
	16.5 Dividends to stockholders	1,100,000,000	500,000,000
	16.6 Other cash provided (applied)	473,217,416	(1,230,163,663)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,783,885,260)	(128,004,255)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,001,600,105	(1,288,543,457)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	4,538,767,747	5,827,311,204
	19.2 End of year (Line 18 plus Line 19.1)	6,540,367,852	4,538,767,747

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

20.0001. In-kind assets receipt related to pension risk transfer transactions	5,377,363,446	780,064,423
20.0002. Contribution of assets from parent to a subsidiary	3,419,613,742	0
20.0003. Transfer of bonds to a subsidiary	114,172,985	0
20.0004. Transfer of other invested asset to a subsidiary	99,315,991	0
20.0005. Amortization of deferred gains related to reinsurance transactions with affiliates	72,618,807	79,927,334
20.0006. Asset transfer from other invested assets to preferred stocks	63,404,053	0
20.0007. Contribution of tax credits from parent	14,900,000	0
20.0008. Capitalized deferred interest on mortgage loans	11,006,147	11,295,843
20.0009. Dividend settlement with a subsidiary related to a tax payment agreement	9,197,891	8,219,529
20.0010. Donation of equity securities to a related charitable organization	7,697,847	29,684,470
20.0011. Contribution of tax credits to a subsidiary	5,900,000	0
20.0012. Structure change of an other invested asset with underlying mortgage loans	0	90,237,420
20.0013. Mortgage loan modification and transfer to other invested assets	0	81,134,872

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

20.0014. Asset transfer from other invested assets to mortgage loans	0	80,531,491
20.0015. Mortgage loan modification	0	58,494,488
20.0016. Asset transfer from real estate to other invested assets	0	52,141,433
20.0017. Asset transfer from bonds to other invested assets	0	32,083,052
20.0018. Mortgage loan modification and transfer to bonds	0	16,292,161
20.0019. Transfer of deferred taxes from subsidiaries	0	5,209,239
20.0020. Asset transfer from mortgage loans to other invested assets	0	680,732

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	33,229,120,251	6,730,158,130	2,329,130,521	208,966,048	22,172,154,324	1,788,711,228	0	0	0
2.	Considerations for supplementary contracts with life contingencies	20,882,962	XXX	XXX	1,525,352	19,357,610	XXX	XXX	0	XXX
3.	Net investment income	5,135,571,606	1,728,466,332	212,525,937	643,354,016	1,807,161,947	641,907,284	0	102,156,090	0
4.	Amortization of Interest Maintenance Reserve (IMR)	127,849,377	30,250,389	8,864,687	34,761,442	37,946,684	3,699,329	0	12,326,846	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	151,673,232	1,164,860	2,214,389	586,790	147,707,193	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	370,559,543	329,988,789	32,644,547	12,240	0	7,913,967	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(100,947,641)	(100,803,917)	(142,934)	(790)	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	720,191,499	250,551,369	148,707,466	26,533,949	294,398,715	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	462,540,424	363,725,840	(736,649)	123,668,315	(27,940,500)	14,651	0	3,808,767	0
9.	Totals (Lines 1 to 8.3)	40,117,441,253	9,333,501,792	2,733,207,964	1,039,407,362	24,450,785,973	2,442,246,459	0	118,291,703	0
10.	Death benefits	5,560,702,337	2,872,694,471	2,688,007,866	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,977,493	1,977,493	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	13,461,655,438	XXX	XXX	705,872,379	12,755,783,059	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,189,419,341	26,201,212	5,282,399	0	0	1,157,935,730	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	14,009,121,217	1,409,343,581	153,039,187	1,901,968,175	10,544,770,274	XXX	XXX	0	0
16.	Group conversions	(1,667,118)	(328,938)	(3,622,892)	0	0	2,284,712	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	401,875,439	43,349,354	110,762,059	147,124,530	96,630,766	4,008,730	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	17,484,084	0	0	3,354,687	14,129,397	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	4,698,708,391	3,639,019,923	223,553,151	(148,100,241)	474,497,445	509,738,113	XXX	0	0
20.	Totals (Lines 10 to 19)	39,339,276,622	7,992,257,096	3,177,021,770	2,610,219,530	23,885,810,941	1,673,967,285	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	197,748,253	3,855,063	97,617,125	2,596,863	12,372,293	81,306,909	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	995,572,356	904,117,745	0	91,454,611	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	1,745,714,282	550,793,572	293,001,486	52,605,194	409,091,103	411,638,831	0	28,584,096	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	296,962,484	42,292,333	79,067,630	306,588	9,956,149	40,791,009	0	124,548,775	0
25.	Increase in loading on deferred and uncollected premiums	122,889	122,889	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,867,296,665)	(452,783,951)	(379,542,389)	(234,572,284)	(800,398,041)	0	XXX	0	0
27.	Aggregate write-ins for deductions	(2,162,423,327)	(321,104,076)	474,647	(1,985,817,812)	266,896	1,572,691	0	142,184,327	0
28.	Totals (Lines 20 to 27)	38,545,676,894	8,719,550,671	3,267,640,269	536,792,690	23,517,099,341	2,209,276,725	0	295,317,198	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,571,764,359	613,951,121	(534,432,305)	502,614,672	933,686,632	232,969,734	0	(177,025,495)	0
30.	Dividends to policyholders and refunds to members	16,986,656	15,275,957	0	8,447	1,703,052	(800)	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,554,777,703	598,675,164	(534,432,305)	502,606,225	931,983,580	232,970,534	0	(177,025,495)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	591,287,291	63,973,509	(87,602,362)	99,173,311	403,772,881	10,811,127	0	101,158,825	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	963,490,412	534,701,655	(446,829,943)	403,432,914	528,210,699	222,159,407	0	(278,184,320)	0
34.	Policies/certificates in force end of year	12,680,820	4,247,410	5,481	96,800	403,502	7,927,627	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Income from miscellaneous sources	462,540,424	363,725,840	(736,649)	123,668,315	(27,940,500)	14,651	0	3,808,767	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	462,540,424	363,725,840	(736,649)	123,668,315	(27,940,500)	14,651	0	3,808,767	0
2701.	Reserve adjustment on reinsurance assumed	(2,292,285,087)	(306,608,965)	0	(1,985,676,122)	0	0	0	0	0
2702.	IMR transferred via reinsurance	(12,422,687)	(12,271,130)	0	(151,557)	0	0	0	0	0
2703.	Miscellaneous deductions	686,244	(2,403,231)	474,647	9,867	266,896	1,572,691	0	765,374	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	141,598,203	179,250	0	0	0	0	0	141,418,953	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(2,162,423,327)	(321,104,076)	474,647	(1,985,817,812)	266,896	1,572,691	0	142,184,327	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	6,730,158,130	175,482	2,465,123,024	357,201,247	1,235,898	191,817,050	458,494,851	390,619,720	254,522,679	0	2,610,968,179	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,728,466,332	7,257,282	744,299,933	33,136,510	125,020	108,767,630	27,580,174	110,662,505	32,922,181	0	663,715,097	0
4.	Amortization of Interest Maintenance Reserve (IMR)	30,250,389	269,860	15,399,533	139,174	360	4,237,273	312,428	123,466	383,545	0	9,384,750	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1,164,860	0	0	0	0	0	0	1,166,552	(1,692)	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	329,988,789	14,814,170	280,664,929	15,290,850	0	112,368	19,072,368	0	34,104	0	0	0
7.	Reserve adjustments on reinsurance ceded	(100,803,917)	(4,195,115)	(96,608,802)	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	250,551,369	0	0	0	0	0	0	238,560,316	11,991,053	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	363,725,840	1,776	18,610,067	4,816,102	0	26,135,583	(142,961)	25,259,840	282,922,082	0	6,123,351	0
9.	Totals (Lines 1 to 8.3)	9,333,501,792	18,323,455	3,427,488,684	410,583,883	1,361,278	331,069,904	505,316,860	766,392,399	582,773,952	0	3,290,191,377	0
10.	Death benefits	2,872,694,471	505,161	387,189,156	399,255,563	169,421	334,387,119	540,819,193	685,830,945	511,222,561	0	13,315,352	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,977,493	0	364,146	212,789	0	1,400,558	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	26,201,212	0	2,308,351	907,382	0	2,915,474	43,016	19,959,763	67,226	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,409,343,581	306,080	289,850,029	3,812,676	0	87,166,589	11,879,449	438,115,089	291,864,427	0	286,349,242	0
16.	Group conversions	(328,938)	0	(328,938)	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	43,349,354	5,156	15,320,792	1,905,420	(545)	3,951,328	6,083,849	4,096,298	3,597,407	0	8,389,649	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	3,639,019,923	(446,141)	1,762,307,213	(43,859,810)	257,901	(7,506,876)	120,740,107	(49,656,234)	17,925,784	0	1,839,257,979	0
20.	Totals (Lines 10 to 19)	7,992,257,096	370,256	2,457,010,749	362,234,020	426,777	422,314,192	679,565,614	1,098,345,861	824,677,405	0	2,147,312,222	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,855,063	0	1,858,025	101,878	0	23,992	11,159	680,164	266,704	0	913,141	XXX
22.	Commissions and expense allowances on reinsurance assumed	904,117,745	0	413,081,236	(125,006)	0	27,461,343	6,037,951	0	7,378,289	0	450,283,932	0
23.	General insurance expenses	550,793,572	6,956,324	298,887,628	38,631,811	0	20,080,325	(6,205,884)	9,379,524	75,482,951	0	107,580,893	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	42,292,333	7,103	(75,378)	2,112,294	0	3,497,640	7,447,372	4,844,399	4,686,053	0	19,772,850	0
25.	Increase in loading on deferred and uncollected premiums	122,889	0	3,679	119,210	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(452,783,951)	0	0	0	0	0	0	(445,659,203)	(7,124,748)	0	0	0
27.	Aggregate write-ins for deductions	(321,104,076)	8,026	(1,671,665)	(9,730,834)	0	(46,928,978)	(1,161,285)	(4,748,487)	(256,874,655)	0	3,802	0
28.	Totals (Lines 20 to 27)	8,719,550,671	7,341,709	3,169,094,274	393,343,373	426,777	426,448,514	685,694,927	662,842,258	648,491,999	0	2,725,866,840	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	613,951,121	10,981,746	258,394,410	17,240,510	934,501	(95,378,610)	(180,378,067)	103,550,141	(65,718,047)	0	564,324,537	0
30.	Dividends to policyholders and refunds to members	15,275,957	(2,510,633)	(10,495,603)	0	0	1,805,678	0	26,476,515	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	598,675,164	13,492,379	268,890,013	17,240,510	934,501	(97,184,288)	(180,378,067)	77,073,626	(65,718,047)	0	564,324,537	0
32.	Federal income taxes incurred (excluding tax on capital gains)	63,973,509	3,083,860	47,449,037	12,993,832	531,497	(21,248,769)	(32,038,916)	30,908,954	(34,870,833)	0	57,164,847	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	534,701,655	10,408,519	221,440,976	4,246,678	403,004	(75,935,519)	(148,339,151)	46,164,672	(30,847,214)	0	507,159,690	0
34.	Policies/certificates in force end of year	4,247,410	306,933	3,537,330	3,882	0	11,514	3,343	381,966	2,442	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	363,725,840	1,776	18,610,067	4,816,102	0	26,135,583	(142,961)	25,259,840	282,922,082	0	6,123,351	0
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	363,725,840	1,776	18,610,067	4,816,102	0	26,135,583	(142,961)	25,259,840	282,922,082	0	6,123,351	0
2701.	Reserve adjustment on reinsurance assumed	(306,608,965)	0	0	(6,317,973)	0	(43,390,070)	0	0	(256,900,922)	0	0	0
2702.	IMR transferred via reinsurance	(12,271,130)	0	(1,880,795)	(3,586,430)	0	(889,464)	(1,162,764)	(4,751,677)	0	0	0	0
2703.	Miscellaneous deductions	(2,403,231)	8,026	209,130	1,794	0	(2,649,444)	1,479	3,190	26,267	0	(3,673)	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	179,250	0	0	171,775	0	0	0	0	0	0	7,475	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(321,104,076)	8,026	(1,671,665)	(9,730,834)	0	(46,928,978)	(1,161,285)	(4,748,487)	(256,874,655)	0	3,802	0

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

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	2,329,130,521	0	1,435,016,876	315,379,680	0	210,373,870	0	368,360,095	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	212,525,937	0	96,324,628	29,526,477	0	(4,826,259)	0	91,501,091	0
4.	Amortization of Interest Maintenance Reserve (IMR)	8,864,687	0	4,030,907	1,212,939	0	1,517,445	0	2,103,396	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2,214,389	0	0	0	0	2,214,389	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	32,644,547	0	12,249,029	0	0	0	0	20,395,518	0
7.	Reserve adjustments on reinsurance ceded	(142,934)	0	(142,934)	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	148,707,466	0	0	0	0	148,707,466	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(736,649)	0	(217,753)	(16,163)	0	(173,964)	0	(328,769)	0
9.	Totals (Lines 1 to 8.3)	2,733,207,964	0	1,547,260,753	346,102,933	0	357,812,947	0	482,031,331	0
10.	Death benefits	2,688,007,866	0	1,591,836,374	262,630,418	0	485,791,998	0	347,749,076	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	5,282,399	0	5,282,399	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	153,039,187	0	6,831,443	46,407,833	0	99,119,393	0	680,518	0
16.	Group conversions	(3,622,892)	0	(5,212,467)	2,109,865	0	(251,288)	0	(269,002)	0
17.	Interest and adjustments on contract or deposit-type contract funds	110,762,059	0	17,004,059	948,086	0	339,607	0	92,470,307	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	223,553,151	0	160,722,354	10,064,172	0	47,815,118	0	4,951,507	0
20.	Totals (Lines 10 to 19)	3,177,021,770	0	1,776,464,162	322,160,374	0	632,814,828	0	445,582,406	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	97,617,125	0	87,956,998	385,073	0	9,275,054	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	293,001,486	0	225,725,828	21,909,144	0	17,797,364	0	27,569,150	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	79,067,630	0	68,989,616	6,862,459	0	2,972,722	0	242,833	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(379,542,389)	0	0	0	0	(379,542,389)	0	0	0
27.	Aggregate write-ins for deductions	474,647	0	300,893	29,254	0	89,260	0	55,240	0
28.	Totals (Lines 20 to 27)	3,267,640,269	0	2,159,437,497	351,346,304	0	283,406,839	0	473,449,629	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(534,432,305)	0	(612,176,744)	(5,243,371)	0	74,406,108	0	8,581,702	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(534,432,305)	0	(612,176,744)	(5,243,371)	0	74,406,108	0	8,581,702	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(87,602,362)	0	(100,951,217)	(864,660)	0	12,269,965	0	1,943,550	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(446,829,943)	0	(511,225,527)	(4,378,711)	0	62,136,143	0	6,638,152	0
34.	Policies/certificates in force end of year	5,481	0	5,274	108	0	99	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Income from miscellaneous sources	(736,649)	0	(217,753)	(16,163)	0	(173,964)	0	(328,769)	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(736,649)	0	(217,753)	(16,163)	0	(173,964)	0	(328,769)	0
2701.	Miscellaneous deductions	474,647	0	300,893	29,254	0	89,260	0	55,240	0
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	474,647	0	300,893	29,254	0	89,260	0	55,240	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 368,344,233 , Line 10 482,016,074 , Line 16 (269,003) , Line 23 27,569,150 , Line 24 242,834

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

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	208,966,048	13,673,464	0	122,279,650	0	73,012,934	0
2.	Considerations for supplementary contracts with life contingencies	1,525,352	XXX	XXX	XXX	XXX	1,525,352	XXX
3.	Net investment income	643,354,016	33,291,199	0	154,986,671	0	329,800,229	125,275,917
4.	Amortization of Interest Maintenance Reserve (IMR)	34,761,442	3,589,411	0	8,738,899	0	24,434,321	(2,001,189)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	586,790	0	0	586,790	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	12,240	12,240	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(790)	(790)	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	26,533,949	0	0	26,533,949	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	123,668,315	5,516	0	123,629,084	0	27,074	6,641
9.	Totals (Lines 1 to 8.3)	1,039,407,362	50,571,040	0	436,755,043	0	428,799,910	123,281,369
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	705,872,379	19,795,835	0	383,369,438	0	302,707,106	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,901,968,175	93,561,435	0	1,804,430,405	0	3,976,335	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	147,124,530	217,352	0	8,042,131	0	39,106,575	99,758,472
18.	Payments on supplementary contracts with life contingencies	3,354,687	0	0	0	0	3,354,687	0
19.	Increase in aggregate reserves for life and accident and health contracts	(148,100,241)	(70,793,215)	0	(277,376,924)	0	200,069,898	0
20.	Totals (Lines 10 to 19)	2,610,219,530	42,781,407	0	1,918,465,050	0	549,214,601	99,758,472
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,596,863	397,872	0	1,377,248	0	821,743	0
22.	Commissions and expense allowances on reinsurance assumed	91,454,611	0	0	85,386,812	0	6,067,799	0
23.	General insurance expenses	52,605,194	8,209,545	0	39,168,470	0	4,886,413	340,766
24.	Insurance taxes, licenses and fees, excluding federal income taxes	306,588	(16,959)	0	297,933	0	25,710	(96)
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(234,572,284)	0	0	(234,572,284)	0	0	0
27.	Aggregate write-ins for deductions	(1,985,817,812)	1,290	0	(1,985,671,412)	0	(147,690)	0
28.	Totals (Lines 20 to 27)	536,792,690	51,373,155	0	(175,548,183)	0	560,868,576	100,099,142
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	502,614,672	(802,115)	0	612,303,226	0	(132,068,666)	23,182,227
30.	Dividends to policyholders and refunds to members	8,447	(14,952)	0	5,508	0	17,891	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	502,606,225	(787,163)	0	612,297,718	0	(132,086,557)	23,182,227
32.	Federal income taxes incurred (excluding tax on capital gains)	99,173,311	(299,508)	0	139,137,111	0	(52,418,537)	12,754,245
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	403,432,914	(487,655)	0	473,160,607	0	(79,668,020)	10,427,982
34.	Policies/certificates in force end of year	96,800	27,502	0	46,395	0	22,903	0
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	123,668,315	5,516	0	123,629,084	0	27,074	6,641
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	123,668,315	5,516	0	123,629,084	0	27,074	6,641
2701.	Reserve adjustment on reinsurance assumed	(1,985,676,122)	0	0	(1,985,676,122)	0	0	0
2702.	IMR transferred via reinsurance	(151,557)	0	0	0	0	(151,557)	0
2703.	Miscellaneous deductions	9,867	1,290	0	4,710	0	3,867	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,985,817,812)	1,290	0	(1,985,671,412)	0	(147,690)	0

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	22,172,154,324	1,418,155,861	0	0	0	10,246,147,212	10,507,851,251
2.	Considerations for supplementary contracts with life contingencies	19,357,610	XXX	XXX	XXX	XXX	19,357,610	XXX
3.	Net investment income	1,807,161,947	363,208,784	0	0	0	1,235,975,503	207,977,660
4.	Amortization of Interest Maintenance Reserve (IMR)	37,946,684	9,519,632	0	0	0	28,303,254	123,798
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	147,707,193	5,201,567	0	0	0	136,271,606	6,234,020
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	294,398,715	0	0	0	0	177,252,102	117,146,613
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(27,940,500)	23,104,896	0	0	0	8,558,960	(59,604,356)
9.	Totals (Lines 1 to 8.3)	24,450,785,973	1,819,190,740	0	0	0	11,851,866,247	10,779,728,986
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	12,755,783,059	0	0	0	0	9,556,267,690	3,199,515,369
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	10,544,770,274	1,715,248,601	0	0	0	223,687,543	8,605,834,130
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	96,630,766	243,896	0	0	0	2,896,795	93,490,075
18.	Payments on supplementary contracts with life contingencies	14,129,397	0	0	0	0	14,129,397	0
19.	Increase in aggregate reserves for life and accident and health contracts	474,497,445	68,354,779	0	0	0	721,647,615	(315,504,949)
20.	Totals (Lines 10 to 19)	23,885,810,941	1,783,847,276	0	0	0	10,518,629,040	11,583,334,625
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	12,372,293	3,680,595	0	0	0	5,438,263	3,253,435
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	409,091,103	4,862,665	0	0	0	140,804,929	263,423,509
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,956,149	(5,302)	0	0	0	5,146,695	4,814,756
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(800,398,041)	(390,335)	0	0	0	342,872,484	(1,142,880,190)
27.	Aggregate write-ins for deductions	266,896	19,492	0	0	0	95,978	151,426
28.	Totals (Lines 20 to 27)	23,517,099,341	1,792,014,391	0	0	0	11,012,987,389	10,712,097,561
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	933,686,632	27,176,349	0	0	0	838,878,858	67,631,425
30.	Dividends to policyholders and refunds to members	1,703,052	0	0	0	0	1,703,052	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	931,983,580	27,176,349	0	0	0	837,175,806	67,631,425
32.	Federal income taxes incurred (excluding tax on capital gains)	403,772,881	479,108	0	0	0	344,150,918	59,142,855
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	528,210,699	26,697,241	0	0	0	493,024,888	8,488,570
34.	Policies/certificates in force end of year	403,502	102,559	0	0	0	300,943	0
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	(27,940,500)	23,104,896	0	0	0	8,558,960	(59,604,356)
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(27,940,500)	23,104,896	0	0	0	8,558,960	(59,604,356)
2701.	Miscellaneous deductions	266,896	19,492	0	0	0	95,978	151,426
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	266,896	19,492	0	0	0	95,978	151,426

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	1,788,711,228	1,332,363	0	76,913	0	0	0	0	0	0	1,188,078,694	432,504,162	166,719,096
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	641,907,284	7,232	0	(2,687)	0	0	0	0	0	0	156,375,759	481,732,907	3,794,073
4.	Amortization of Interest Maintenance Reserve (IMR)	3,699,329	2,816	0	0	0	0	0	0	0	0	1,030,409	2,644,912	21,192
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	7,913,967	0	0	0	0	0	0	0	0	0	6,210,085	0	1,703,882
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	14,651	0	0	0	0	0	0	0	0	0	14,651	0	0
9.	Totals (Lines 1 to 8.3)	2,442,246,459	1,342,411	0	74,226	0	0	0	0	0	0	1,351,709,598	916,881,981	172,238,243
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	1,157,935,730	4,114,051	0	52,709	0	0	0	0	0	0	869,829,579	188,708,415	95,230,976
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	2,284,712	0	0	0	0	0	0	0	0	0	2,284,712	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	4,008,730	1,051	0	0	0	0	0	0	0	0	2,965,165	147,646	894,868
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	509,738,113	(7,610,381)	0	(329,025)	0	0	0	0	0	0	221,946,703	297,325,672	(1,594,856)
20.	Totals (Lines 10 to 19)	1,673,967,285	(3,495,279)	0	(276,316)	0	0	0	0	0	0	1,097,026,159	486,181,733	94,530,988
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	81,306,909	0	0	0	0	0	0	0	0	0	57,080,203	11,555,519	12,671,187
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	411,638,831	1,933,538	0	9,830	0	0	0	0	0	0	277,798,159	57,050,130	74,847,174
24.	Insurance taxes, licenses and fees, excluding federal income taxes	40,791,009	62,263	0	1,696	0	0	0	0	0	0	27,420,359	9,035,990	4,270,701
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	1,572,691	26	0	0	0	0	0	0	0	0	1,499,979	4,691	67,995
28.	Totals (Lines 20 to 27)	2,209,276,725	(1,499,452)	0	(264,790)	0	0	0	0	0	0	1,460,824,859	563,828,063	186,388,045
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	232,969,734	2,841,863	0	339,016	0	0	0	0	0	0	(109,115,261)	353,053,918	(14,149,802)
30.	Dividends to policyholders and refunds to members	(800)	(800)	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	232,970,534	2,842,663	0	339,016	0	0	0	0	0	0	(109,115,261)	353,053,918	(14,149,802)
32.	Federal income taxes incurred (excluding tax on capital gains)	10,811,127	518,691	0	61,859	0	0	0	0	0	0	(17,993,408)	31,386,435	(3,162,450)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	222,159,407	2,323,972	0	277,157	0	0	0	0	0	0	(91,121,853)	321,667,483	(10,987,352)
34.	Policies/certificates in force end of year	7,927,627	206	0	12	0	0	0	0	0	0	3,910,535	206,934	3,809,940
	DETAILS OF WRITE-INS													
08.301.	Income from miscellaneous sources	14,651	0	0	0	0	0	0	0	0	0	14,651	0	0
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,651	0	0	0	0	0	0	0	0	0	14,651	0	0
2701.	Miscellaneous deductions	1,572,691	26	0	0	0	0	0	0	0	0	1,499,979	4,691	67,995
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,572,691	26	0	0	0	0	0	0	0	0	1,499,979	4,691	67,995

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [b] (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	34,450,732,467	9,342,180	13,234,782,534	1,193,947,916	3,172,817	2,033,935,497	1,433,591,186	2,729,824,156	781,923,011	0	13,030,213,170	0
2.	Tabular net premiums or considerations	5,380,519,888	175,482	1,902,727,628	106,691,280	0	81,962,638	1,132,094,871	268,479,545	(23,792,807)	0	1,912,181,251	0
3.	Present value of disability claims incurred	10,254,678	0	70,660	58,953	0	472,275	4,518,206	2,924,667	2,209,917	0	0	0
4.	Tabular interest	1,318,389,157	381,135	493,390,568	42,257,509	115,562	88,176,490	56,294,770	115,995,566	11,280,053	0	510,497,504	0
5.	Tabular less actual reserve released	(10,996,842)	0	(7,248,491)	(289,707)	0	(1,321,401)	(4,317,406)	3,497,509	(1,317,346)	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	(230,619,447)	1,658,733	(294,309,374)	(33,926,692)	257,901	69,636,959	26,542,172	(14,586,226)	14,107,080	0	0	0
8.	Totals (Lines 1 to 7)	40,918,279,901	11,557,530	15,329,413,525	1,308,739,259	3,546,280	2,272,862,458	2,648,723,799	3,106,135,217	784,409,908	0	15,452,891,925	0
9.	Tabular cost	1,790,624,290	1,988,505	57,693,726	127,071,336	115,562	96,164,656	1,055,872,995	274,196,549	57,606,198	0	119,914,763	0
10.	Reserves released by death	714,862,584	481,639	68,192,057	1,531,251	0	127,925,370	16,779,976	350,820,898	137,067,581	0	12,063,812	0
11.	Reserves released by other terminations (net)	1,441,690,563	191,367	223,972,661	29,587,288	0	64,804,891	20,240,387	461,970,198	184,809,081	0	456,114,690	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	28,106,330	0	5,112	435,495	0	1,668,000	42,975	25,745,297	209,451	0	0	0
13.	Net transfers to or (from) Separate Accounts	(1,125,760,484)	0	0	0	0	(40,813,252)	0	(689,838,299)	(395,108,933)	0	0	0
14.	Total Deductions (Lines 9 to 13)	2,849,523,283	2,661,511	349,863,556	158,625,370	115,562	249,749,665	1,092,936,333	422,894,643	(15,416,622)	0	588,093,265	0
15.	Reserve December 31 of current year	38,068,756,618	8,896,019	14,979,549,969	1,150,113,889	3,430,718	2,023,112,793	1,555,787,466	2,683,240,574	799,826,530	0	14,864,798,660	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	32,070,893,590	8,470,973	14,209,351,063	64,510,418	0	1,796,628,551	478,313,857	671,415,096	173,174,211	0	14,669,029,421	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	22,799,752,041	8,470,973	7,400,827,177	64,510,418	0	1,582,888,248	478,313,857	671,415,096	173,174,211	0	12,420,152,061	0

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	2,845,872,632	0	1,222,198,350	0	655,446,445	968,227,837	0	0	0
2.	Tabular net premiums or considerations	18,319,421,300	0	17,930,941,838	0	294,101,236	94,378,226	0	0	0
3.	Present value of disability claims incurred	158,266,742	0	158,266,742	0	0	0	0	0	0
4.	Tabular interest	115,024,789	0	61,494,859	0	21,609,015	31,920,915	0	0	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	125,000,000	0	125,000,000	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	21,563,585,463	0	19,497,901,789	0	971,156,696	1,094,526,978	0	0	0
9.	Tabular cost	18,258,768,012	0	17,946,513,714	0	277,162,892	35,091,406	0	0	0
10.	Reserves released by death	120,245,206	0	54,323,037	0	22,529,552	43,392,617	0	0	0
11.	Reserves released by other terminations (net)	115,146,462	0	115,146,462	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	18,494,159,680	0	18,115,983,213	0	299,692,444	78,484,023	0	0	0
15.	Reserve December 31 of current year	3,069,425,783	0	1,381,918,576	0	671,464,252	1,016,042,955	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,251,787,020	0	27,101,174	0	590,120,200	634,565,646	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,140,966,581	0	0	0	506,400,935	634,565,646	0	0	0

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	8,133,739,888	987,469,847	0	2,303,909,929	0	4,842,360,112	0
2.	Tabular net premiums or considerations	186,007,840	13,673,476	0	97,465,189	0	74,869,175	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	278,366,834	28,141,563	0	24,208,949	0	226,016,322	0
5.	Tabular less actual reserve released	(17,798,695)	0	0	0	0	(17,798,695)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	2,272,822,032	(98,962)	0	2,113,451,324	0	159,469,670	0
8.	Totals (Lines 1 to 7)	10,853,137,899	1,029,185,924	0	4,539,035,391	0	5,284,916,584	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,945	0	0	0	0	1,945	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	2,318,267,755	113,357,136	0	1,975,702,853	0	229,207,766	0
13.	Net transfers to or (from) Separate Accounts	535,974,485	0	0	535,974,485	0	0	0
14.	Total Deductions (Lines 9 to 13)	2,854,244,185	113,357,136	0	2,511,677,338	0	229,209,711	0
15.	Reserve December 31 of current year	7,998,893,714	915,828,788	0	2,027,358,053	0	5,055,706,873	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,422,625,714	915,360,644	0	1,507,265,070	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	35,072,751,054	12,239,542,949	0	0	0	22,012,216,341	820,991,764
2.	Tabular net premiums or considerations	6,187,282,324	1,408,870,250	0	0	0	4,778,412,074	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,300,704,547	340,436,627	0	0	0	939,826,742	20,441,178
5.	Tabular less actual reserve released	(39,463,336)	0	0	0	0	(39,463,336)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(96,276,300)	18,296,906	0	0	0	(112,992,703)	(1,580,503)
8.	Totals (Lines 1 to 7)	42,424,998,289	14,007,146,732	0	0	0	27,577,999,118	839,852,439
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,103,991,491	1,706,471,296	0	0	0	63,154,572	334,365,623
12.	Annuity, supplementary contract and disability payments involving life contingencies	4,560,960,958	0	0	0	0	4,560,960,958	0
13.	Net transfers to or (from) Separate Accounts	(7,222,292)	(7,222,292)	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	6,657,730,157	1,699,249,004	0	0	0	4,624,115,530	334,365,623
15.	Reserve December 31 of current year	35,767,268,132	12,307,897,728	0	0	0	22,953,883,588	505,486,816
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,579,457	0	0	0	0	2,579,457	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 316,277,605	313,064,503
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 3,180,881,514	3,185,547,834
1.3	Bonds of affiliates	(a) 89,355,525	90,250,220
2.1	Preferred stocks (unaffiliated)	(b) 3,693,856	3,738,373
2.11	Preferred stocks of affiliates	(b) 31,296	31,296
2.2	Common stocks (unaffiliated)	7,380,913	7,380,913
2.21	Common stocks of affiliates	192,159,396	192,159,396
3.	Mortgage loans	(c) 863,044,511	857,648,362
4.	Real estate	(d) 146,463,946	150,186,399
5	Contract loans	115,106,983	140,557,553
6	Cash, cash equivalents and short-term investments	(e) 13,890,111	14,777,882
7	Derivative instruments	(f) 146,598,615	141,472,509
8.	Other invested assets	692,656,013	692,586,061
9.	Aggregate write-ins for investment income	16,193,757	16,193,757
10.	Total gross investment income	5,783,734,041	5,805,595,058
11.	Investment expenses		(g) 552,730,490
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 19,731,734
13.	Interest expense		(h) 32,369,802
14.	Depreciation on real estate and other invested assets		(i) 52,829,643
15.	Aggregate write-ins for deductions from investment income		12,361,783
16.	Total deductions (Lines 11 through 15)		670,023,452
17.	Net investment income (Line 10 minus Line 16)		5,135,571,606
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	16,142,482	16,142,482
0902.	Other	51,275	51,275
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	16,193,757	16,193,757
1501.	Interest on borrowed money		8,024,485
1502.	Rebate expenses on reverse repurchase agreements		4,337,298
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		12,361,783

(a) Includes $ 218,209,533 accrual of discount less $ 186,178,949 amortization of premium and less $ 94,943,138 paid for accrued interest on purchases.

(b) Includes $ 882,538 accrual of discount less $ 38,148 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 1,070,901 accrual of discount less $ 9,489,861 amortization of premium and less $ 11,951,228 paid for accrued interest on purchases.

(d) Includes $ 122,685,729 for company's occupancy of its own buildings; and excludes $ 1,191,651 interest on encumbrances.

(e) Includes $ 5,719,227 accrual of discount less $ 2,321,031 amortization of premium and less $ 2,335,704 paid for accrued interest on purchases.

(f) Includes $ 107,686,351 accrual of discount less $ 166,017,638 amortization of premium.

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

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 52,829,643 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	32,262,514	0	32,262,514	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	251,705,539	(77,985,615)	173,719,923	(7,490,783)	(466,456,629)
1.3	Bonds of affiliates	(4,548,305)	(2,696,937)	(7,245,242)	0	(45,568,396)
2.1	Preferred stocks (unaffiliated)	9,954,512	704,476	10,658,988	23,677,502	(517,254)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	3,532,472	(232,663)	3,299,809	5,040,365	(163,137)
2.21	Common stocks of affiliates	192,419	0	192,419	1,827,600,357	0
3.	Mortgage loans	85,720,941	25,084,290	110,805,231	0	(102,005,744)
4.	Real estate	(13,208,641)	(5,961,522)	(19,170,163)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	6,964,384	(3,350,722)	3,613,662	(40,254)	(1,514,094)
7.	Derivative instruments	(356,885,170)	0	(356,885,170)	(203,788,857)	637,229,646
8.	Other invested assets	82,630,147	(44,082,585)	38,547,562	1,167,218,113	(46,771,097)
9.	Aggregate write-ins for capital gains (losses)	986,378	(8,882,694)	(7,896,316)	22,986,366	(16,987,337)
10.	Total capital gains (losses)	99,307,190	(117,403,972)	(18,096,782)	2,835,202,809	(42,754,043)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	986,378	(8,882,694)	(7,896,316)	22,986,366	(16,987,337)
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	986,378	(8,882,694)	(7,896,316)	22,986,366	(16,987,337)

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	3,633,273	0	3,492,682	140,591	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	3,492,536	0	3,492,536	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	140,591	0	0	140,591	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	(146)	0	(146)	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	3,633,273	0	3,492,682	140,591	0	0	0	0	0	0	0	0
4. Advance	21,345	0	21,345	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	3,611,928	0	3,471,337	140,591	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	1,051,753	0	2,011,167	(959,414)	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	876,350,787	0	802,783,251	73,567,536	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	30,006,855	0	29,800,127	206,728	0	0	0	0	0	0	0	0
6.4 Net	847,395,685	0	774,994,291	72,401,394	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	851,007,613	0	778,465,628	72,541,985	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	2,656,010	0	2,496,060	159,950	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	1,065,135	0	2,024,549	(959,414)	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	876,332,428	0	802,784,251	73,548,177	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	29,045,960	0	28,839,232	206,728	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	848,351,603	0	775,969,568	72,382,035	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,005,171,504	33,831,318	941,644,934	29,695,252	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	19,614,937	0	430,937	19,184,000	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	1,024,786,441	33,831,318	942,075,871	48,879,252	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	1,749,893,158	0	573,850,515	(231,046)	0	288,197,256	761,286,006	124,742,134	0	2,048,293	0	0
12. Deferred and accrued	1,768,914,094	0	1,957,832,218	0	0	(148,166,801)	0	(40,751,323)	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	355,026,308	0	25,551,721	(339,035)	0	198,040,612	32,899,874	96,788,995	0	2,084,141	0	0
13.2 Reinsurance assumed	3,424,975,165	0	2,696,446,547	108,160	0	22,459	728,386,132	11,867	0	0	0	0
13.3 Reinsurance ceded	261,194,220	0	190,315,536	170	0	58,032,615	0	12,810,051	0	35,848	0	0
13.4 Net (Line 11 + Line 12)	3,518,807,253	0	2,531,682,732	(231,045)	0	140,030,456	761,286,006	83,990,811	0	2,048,293	0	0
14. Advance	47,452,562	0	1,947,301	1	0	24,527,787	0	16,745,207	0	4,232,266	0	0
15. Line 13.4 - Line 14	3,471,354,691	0	2,529,735,431	(231,046)	0	115,502,669	761,286,006	67,245,604	0	(2,183,973)	0	0
16. Collected during year:												
16.1 Direct	25,542,640,691	0	1,190,781,206	36,299,706	0	5,019,493,722	17,485,159,044	1,606,215,466	0	204,691,547	0	0
16.2 Reinsurance assumed	11,916,996,541	0	7,386,756,969	52,821,101	0	353,857	4,477,026,000	38,614	0	0	0	0
16.3 Reinsurance ceded	6,647,213,835	33,655,836	3,750,324,102	30,610	0	2,804,278,540	0	58,397,161	0	527,586	0	0
16.4 Net	30,812,423,397	(33,655,836)	4,827,214,073	89,090,197	0	2,215,569,039	21,962,185,044	1,547,856,919	0	204,163,961	0	0
17. Line 15 + Line 16.4	34,283,778,088	(33,655,836)	7,356,949,504	88,859,151	0	2,331,071,708	22,723,471,050	1,615,102,523	0	201,979,988	0	0
18. Prior year (uncollected + deferred and accrued - advance)	2,927,795,883	0	2,345,012,296	1,154,390	0	1,941,186	551,316,725	30,478,090	0	(2,106,804)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	25,687,086,282	0	1,186,690,146	35,950,661	0	5,136,849,281	17,478,756,963	1,644,235,901	0	204,603,330	0	0
19.2 Reinsurance assumed	12,279,553,414	0	7,533,966,631	51,783,971	0	354,969	4,693,397,362	50,481	0	0	0	0
19.3 Reinsurance ceded	6,610,657,489	33,655,836	3,708,719,568	29,871	0	2,808,073,729	0	59,661,948	0	516,537	0	0
19.4 Net (Line 17 - Line 18)	31,355,982,207	(33,655,836)	5,011,937,209	87,704,761	0	2,329,130,521	22,172,154,325	1,584,624,434	0	204,086,793	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	26,693,322,921	33,831,318	2,130,359,629	64,686,499	0	5,136,849,281	17,478,756,963	1,644,235,901	0	204,603,330	0	0
20.2 Reinsurance assumed	13,175,500,779	0	8,337,181,819	144,516,148	0	354,969	4,693,397,362	50,481	0	0	0	0
20.3 Reinsurance ceded	6,639,703,449	33,655,836	3,737,558,800	236,599	0	2,808,073,729	0	59,661,948	0	516,537	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	33,229,120,251	175,482	6,729,982,648	208,966,048	0	2,329,130,521	22,172,154,325	1,584,624,434	0	204,086,793	0	0

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

		Insurance										
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	2,440,278	0	2,378,278	0	0	0	62,000	0	0	0	0	0
22.	All other	20,878,736	175,482	20,703,254	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	388,375	0	388,375	0	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	1,264,416	0	64,615	1,199,801	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(876,041)	0	323,760	(1,199,801)	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	370,171,168	14,814,170	314,786,244	12,240	0	32,644,547	0	7,913,967	0	0	0	0
	25.2 Reinsurance assumed	994,307,940	0	904,053,130	90,254,810	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	(624,136,772)	14,814,170	(589,266,886)	(90,242,570)	0	32,644,547	0	7,913,967	0	0	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	370,559,543	14,814,170	315,174,619	12,240	0	32,644,547	0	7,913,967	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	995,572,356	0	904,117,745	91,454,611	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	(625,012,813)	14,814,170	(588,943,126)	(91,442,371)	0	32,644,547	0	7,913,967	0	0	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	16,989,113	0	15,940	953,948	0	3,228,396	0	12,598,051	0	192,778	0	0
28.	Single	215,749	0	0	215,749	0	0	0	0	0	0	0	0
29.	Renewal	180,543,391	0	3,839,123	1,427,166	0	94,388,729	12,372,293	63,106,175	0	5,409,905	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	197,748,253	0	3,855,063	2,596,863	0	97,617,125	12,372,293	75,704,226	0	5,602,683	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	84,266,081	0	6,910,680	1,329,190	0	0	92,505,951
2.	Salaries and wages	464,303,459	0	268,414,857	15,125,839	2,284,912	0	750,129,067
3.11	Contributions for benefit plans for employees	236,208,458	0	70,874,191	(7,014)	337,827	0	307,413,462
3.12	Contributions for benefit plans for agents	213,658,048	0	879,491	187,233	29,734	0	214,754,506
3.21	Payments to employees under non-funded benefit plans	0	0	0	528	0	0	528
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	(9,875,254)	0	(4,644,315)	99,499	119	0	(14,419,951)
3.32	Other agent welfare	0	0	0	(706,602)	0	0	(706,602)
4.1	Legal fees and expenses	300,137,216	0	31,447,551	161,826	278,911	0	332,025,504
4.2	Medical examination fees	16,675,762	0	1,887,029	0	0	0	18,562,791
4.3	Inspection report fees	916	0	0	0	0	0	916
4.4	Fees of public accountants and consulting actuaries	2,397,647	0	446,212	426,325	354,253	0	3,624,437
4.5	Expense of investigation and settlement of policy claims	3,940,056	0	37,535,357	4,719	0	0	41,480,132
5.1	Traveling expenses	7,825,164	0	900,841	56,060	90	0	8,782,155
5.2	Advertising	7,369,341	0	1,174,486	841,595	0	0	9,385,422
5.3	Postage, express, telegraph and telephone	8,898,729	0	1,429,235	476,218	20,465	0	10,824,647
5.4	Printing and stationery	15,506,540	0	207,872	94,541	0	0	15,808,953
5.5	Cost or depreciation of furniture and equipment	18,068,069	0	1,260,316	231,719	0	0	19,560,104
5.6	Rental of equipment	2,049,769	0	116	163,412	0	0	2,213,297
5.7	Cost or depreciation of EDP equipment and software	40,152,116	0	21,702,185	2,850,710	346	0	64,705,357
6.1	Books and periodicals	274,464	0	108,246	11,773	0	0	394,483
6.2	Bureau and association fees	1,516,714	0	361,174	51,672	708	0	1,930,268
6.3	Insurance, except on real estate	(344,426)	0	0	105,283	0	0	(239,143)
6.4	Miscellaneous losses	(48,239,616)	0	5,767,962	(170,734)	0	0	(42,642,388)
6.5	Collection and bank service charges	25,276,815	0	3,264,270	42,501	1,633,146	0	30,216,732
6.6	Sundry general expenses	(92,244,861)	0	188,384,465	7,205,853	4,239,451	0	107,584,908
6.7	Group service and administration fees	7,660,551	0	0	1,949	0	0	7,662,500
6.8	Reimbursements by uninsured plans	0	0	(226,673,390)	0	0	0	(226,673,390)
7.1	Agency expense allowance	9,599	0	0	0	0	0	9,599
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	0	0	0	0	0	0	0
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	86,295,356	0	86,295,356
9.2	Investment expenses not included elsewhere	0	0	0	0	457,255,172	0	457,255,172
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses incurred	1,305,491,357	0	411,638,831	28,584,095	552,730,490	(b) 0	(a) 2,298,444,773
11.	General expenses unpaid Dec. 31, prior year	108,627,425	0	159,497,395	(506,714,119)	1,660,895	0	(236,928,404)
12.	General expenses unpaid Dec. 31, current year	52,735,380	0	256,747,000	(1,167,399,851)	1,483,898	0	(856,433,573)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	7,499,032	0	0	0	7,499,032
14.	Amounts receivable relating to uninsured plans, current year	0	0	19,644,709	0	0	0	19,644,709
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,361,383,402	0	326,534,903	689,269,827	552,907,487	0	2,930,095,619
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of $ 1,357,197,079 to affiliates and $ 261,369,799 to non-affiliates.

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	19,652,724	0	19,652,724
2.	State insurance department licenses and fees	507,121	312,317	2,666,945	0	0	3,486,383
3.	State taxes on premiums	96,977,735	31,968,273	0	0	0	128,946,008
4.	Other state taxes, including $ 5,939,815 for employee benefits	767,506	315,351	22,313,878	1,094	0	23,397,829
5.	U.S. Social Security taxes	13,518,963	7,120,889	91,188,411	61,828	0	111,890,091
6.	All other taxes	19,851,375	1,074,178	8,379,541	16,088	0	29,321,182
7.	Taxes, licenses and fees incurred	131,622,700	40,791,008	124,548,775	19,731,734	0	316,694,217
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(31,856,394)	10,871,294	21,909,928	3,827,402	0	4,752,230
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(20,620,746)	10,163,299	36,226,306	4,442,519	0	30,211,378
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	120,387,052	41,499,003	110,232,397	19,116,617	0	291,235,069

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	2,440,278	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	20,878,736	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	23,319,014	0
6.	Paid in cash	29,612,015	0
7.	Left on deposit	2,033,427	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	54,964,456	0
10.	Amount due and unpaid	7,933,000	0
11.	Provision for dividends or refunds payable in the following calendar year	1,226,505,000	1,200
12.	Terminal dividends	79,048,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,313,486,000	1,200
16.	Total from prior year	1,351,448,000	2,000
17.	Total dividends or refunds (Lines 9 + 15 - 16)	17,002,456	(800)
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 3.50% or AM(5) 3.25% CRF if greater 35-40	301,945	0	301,945	0	0
0100002.	AE 3.50% or AE 3.50% CRF MOD if greater 33-35	1,138	0	1,138	0	0
0100003.	AE 3.50% or AE 3.50% CRF if greater 24-38	146,480	0	146,480	0	0
0100004.	AE 3.25% or AE 3.25% CRF if greater 35-40	4,810,779	0	4,810,779	0	0
0100005.	AE 3.50% 33 - 41	25,998	0	25,998	0	0
0100006.	AE 3.50% MOD 47 - 48	77,540	0	77,540	0	0
0100007.	AE 3.00% 41 - 47	77,961	0	77,961	0	0
0100008.	AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	1,578,463	0	1,578,463	0	0
0100009.	AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 38-42	1,498,986	0	1,498,986	0	0
0100010.	AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	14,753,001	0	14,753,001	0	0
0100011.	AM(5) 3.25% or AE CRF 3.25% 38-41	931,566	0	931,566	0	0
0100012.	AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-41	14,492	0	14,492	0	0
0100013.	AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	99,913,063	0	99,913,063	0	0
0100014.	AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	11,530,779	0	11,530,779	0	0
0100015.	41 CSO 3.50% CRVM 50-64	49,827	0	49,827	0	0
0100016.	41 CSO 3.50% 48-62	11,969	0	11,969	0	0
0100017.	41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	142,019,021	0	142,019,021	0	0
0100018.	41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-67	371,206,796	0	371,206,796	0	0
0100019.	41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	19,560,665	0	19,560,665	0	0
0100020.	41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,537,099,261	0	1,537,099,261	0	0
0100021.	41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	858,164,516	0	858,164,516	0	0
0100022.	41 CSO 2.50% 44-85	590,469	0	211,727	0	378,742
0100023.	41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42-65	1,578,110,660	0	1,578,110,660	0	0
0100024.	41 CSO 3.00% CRVM 48 - 64	1,760,638	0	1,760,638	0	0
0100025.	41 CSO 3.00% MOD 57 - 62	1,977,282	0	1,977,282	0	0
0100026.	41 CSO 3.00% 58-13	27,725	0	27,725	0	0
0100027.	41 CSO 2.50% CRVM 57 - 64	107,361	0	107,361	0	0
0100028.	41 CSO 2.50% MOD 45 - 64	1,564,309	0	1,564,309	0	0
0100029.	58 CSO 6.00% CRVM 83-84	23	0	23	0	0
0100030.	58 CSO 6.00% 83 - 86	1,665	0	1,665	0	0
0100031.	58 CSO 4.50% CRVM 77 - 10	37,906,089	0	37,906,089	0	0
0100032.	58 CSO 4.50% 80 - 14	3,359	0	3,359	0	0
0100033.	58 CSO 4.50% or 58 CSO at various rates if greater 82-84	8,935,598	0	8,935,598	0	0
0100034.	58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	718,534,774	0	718,534,774	0	0
0100035.	58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	16,634,859	0	16,634,859	0	0
0100036.	58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	42,413,746	0	42,413,746	0	0
0100037.	58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-84	403,093,105	0	403,093,105	0	0
0100038.	58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,345,317,532	0	1,345,317,532	0	0
0100039.	58 CSO 4.00% CRVM 64-95	47,878,006	0	47,878,006	0	0
0100040.	58 CSO 4.00% 75 - 91	22,840	0	22,840	0	0
0100041.	58 CSO 4.00% or 58 CSO at various rates if greater 79-85	1,564,173,881	0	1,564,173,881	0	0
0100042.	58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	274,107,119	0	274,107,119	0	0
0100043.	58 CSO 3.50% CRVM 61-93	4,726,651	0	4,726,651	0	0
0100044.	58 CSO 3.50% 63 - 91	1,066,489	0	1,066,489	0	0
0100045.	58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	670,694,493	0	670,694,493	0	0
0100046.	58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	1,719,430,293	0	1,719,430,293	0	0
0100047.	58 CSO 3.50% 63-64, 85-86	14,220,320	0	0	0	14,220,320
0100048.	58 CSO 3.00% 62 - 08	19,685,986	0	6,226,943	0	13,459,043
0100049.	58 CSO 3.00% or 58 CSO at various rates if greater 71-85	2,020,358,623	0	2,020,358,623	0	0
0100050.	58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	4,116,860	0	4,116,860	0	0
0100051.	58 CSO 2.50% 63-05	1,379,682	0	1,379,682	0	0
0100052.	58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	1,919,002,980	0	1,919,002,980	0	0
0100053.	58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,040,638,178	0	5,040,638,178	0	0
0100054.	58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 80-84	1,863,183	0	1,863,183	0	0
0100055.	58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	61,330,866	0	61,330,866	0	0
0100056.	58 CET 4.50% or 58 CET at various rates if greater 82-84	8,249,374	0	8,249,374	0	0
0100057.	58 CET 4.00% or 58 CET at various rates if greater 79-84	6,946,432	0	6,946,432	0	0
0100058.	58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	135,592,635	0	135,592,635	0	0
0100059.	58 CET 2.50% or 58 CET at various rates if greater 62-75	127,216,536	0	127,216,536	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100060.	58 CSO 5.50% CRVM 65 - 91	878,930	0	878,930	0	0
0100061.	58 CSO 5.50% 87 - 93	125	0	125	0	0
0100062.	58 CSO 4.00% MOD 77 - 87	1,609,393	0	1,609,393	0	0
0100063.	58 CSO 3.50% MOD 66 - 77	4,059,245	0	4,059,245	0	0
0100064.	58 CSO 3.25% MOD 63 - 71	142,462	0	142,462	0	0
0100065.	58 CSO 3.25% 69 - 70	16,581	0	16,581	0	0
0100066.	58 CSO 3.00% CRVM 61 - 11	9,764,423	0	9,764,423	0	0
0100067.	58 CSO 3.00% MOD 62 - 83	20,131,967	0	20,131,967	0	0
0100068.	58 CSO 2.75% CRVM 65 - 67	95,065	0	95,065	0	0
0100069.	58 CSO 2.75% 64 - 89	932,886	0	932,886	0	0
0100070.	58 CSO 2.50% CRVM 64 - 81	398,242	0	398,242	0	0
0100071.	58 CSO 2.50% MOD 68 - 80	3,158,056	0	3,158,056	0	0
0100072.	58 CSO 2.25% 67 - 67	7,726	0	7,726	0	0
0100073.	58 CET 4.50% CRVM 81 - 88	71,580	0	71,580	0	0
0100074.	58 CET 4.00% CRVM 76 - 89	114,640	0	114,640	0	0
0100075.	58 CET 4.00% MOD 77 - 84	13,053	0	13,053	0	0
0100076.	58 CET 3.50% CRVM 64 - 89	55,943	0	55,943	0	0
0100077.	58 CET 3.50% MOD 66 - 73	6,009	0	6,009	0	0
0100078.	58 CET 3.50% 65 - 72	7,547	0	7,547	0	0
0100079.	58 CET 3.00% MOD 63 - 77	119,162	0	119,162	0	0
0100080.	58 CET 3.00% CRVM 59 - 91	138,298	0	138,298	0	0
0100081.	58 CET 3.00% 64 - 01	26,345	0	26,345	0	0
0100082.	58 CET 2.75% CRVM 66 - 67	7,798	0	7,798	0	0
0100083.	58 CET 2.75% 65 - 65	2,708	0	2,708	0	0
0100084.	58 CET 2.50% CRVM 64 - 70	7,658	0	7,658	0	0
0100085.	58 CET 2.50% MOD 69 - 80	16,853	0	16,853	0	0
0100086.	80 CSO 7.25% 84-86	270,781	0	270,781	0	0
0100087.	80 CSO 6.50% 87	51,012	0	51,012	0	0
0100088.	80 CSO 6.00% 83-93	10,106,069	0	10,106,069	0	0
0100089.	80 CSO 6.00% CRVM 83-02	37,082,713	0	37,082,713	0	0
0100090.	80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	263,838,392	0	263,838,392	0	0
0100091.	80 CSO 5.75% or 80 CSO at various rates if greater 01-06	11,748,461	0	11,748,461	0	0
0100092.	80 CSO 5.50% CRVM 70-13	360,045,611	0	360,045,611	0	0
0100093.	80 CSO 5.50% 82-98	74,420,483	0	69,570,670	0	4,849,813
0100094.	80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,249,994,133	0	1,249,994,133	0	0
0100095.	80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-98	3,238,168,484	0	3,238,168,484	0	0
0100096.	80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	4,680,807,690	0	4,680,807,690	0	0
0100097.	80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,155,342,046	0	4,155,342,046	0	0
0100098.	80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	4,590,284	0	4,590,284	0	0
0100099.	80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	1,795,087	0	1,795,087	0	0
0100100.	80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,500,503,856	0	1,500,503,856	0	0
0100101.	80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,587,735,993	0	1,587,735,993	0	0
0100102.	80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-87	101,186,955	0	101,186,955	0	0
0100103.	80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	579,131,695	0	579,131,695	0	0
0100104.	80 CSO 5.00% CRVM 90-02	410,438,868	0	410,438,868	0	0
0100105.	80 CSO 5.00% 88-05	68,699,619	0	64,789,486	0	3,910,133
0100106.	80 CSO 5.00% or 80 CSO at various rates 06-17	661,543	0	661,543	0	0
0100107.	80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-08	33,464,677	0	33,464,677	0	0
0100108.	80 CSO 5.00% MOD or 01 CSO at various rates CRVM 09-15	52,798	0	52,798	0	0
0100109.	80 CSO 4.50% CRVM 86 - 11	6,295,781,361	0	6,295,781,361	0	0
0100110.	80 CSO 4.50% 82-07	66,318,225	0	13,249,845	0	53,068,380
0100111.	80 CSO 4.50% or 80 CSO at various rates if greater 94-02	119,501,929	0	119,501,929	0	0
0100112.	80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	239,018,199	0	239,018,199	0	0
0100113.	80 CSO 4.00% CRVM 88-12	1,704,990,373	0	1,704,990,373	0	0
0100114.	80 CSO 4.00% 88-12	187,781,823	0	171,557,034	0	16,224,789
0100115.	80 CSO 4.00% or 80 CSO at various rates if greater 83-06	1,554,631,250	0	1,554,631,250	0	0
0100116.	80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-08	4,644,411,842	0	4,644,411,842	0	0
0100117.	80 CSO 3.50% CRVM 00 - 15	489,877,214	0	489,877,214	0	0
0100118.	80 CSO 3.50% or 80 CSO at various rates if greater 84-85	38,681	0	38,681	0	0
0100119.	80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	458,030	0	458,030	0	0
0100120.	80 CSO 3.00% or 80 CSO at various rates if greater 84	92	0	92	0	0
0100121.	80 CSO 3.00% CRVM 86 - 11	196,551,675	0	196,551,675	0	0
0100122.	80 CSO 3.00% 21 NB	2,649,464	0	0	0	2,649,464
0100123.	01 CSO 5.00% MOD or 01 CSO various CRVM 08-17	44,729,712	0	44,729,712	0	0
0100124.	01 CSO 5.00% or 01 CSO various 08-13	1,241,834	0	1,241,834	0	0
0100125.	01 CSO 4.50% 04-10	8,967	0	8,538	0	429
0100126.	01 CSO 4.50% CRVM 04-05	360,426,421	0	360,426,421	0	0
0100127.	01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-19	57,027,494	0	57,027,494	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100128.	01 CSO 4.00% or 01 CSO at various rates 14-17	254,875	0	254,875	0	0
0100129.	01 CSO PREF 4.00% CRVM 07-12	586,344,605	0	586,344,605	0	0
0100130.	01 CSO 4.00% CRVM 06-14	17,894,104,221	0	17,894,104,221	0	0
0100131.	01 CSO 4.00% 06-12	26,809,255	0	17,538,429	0	9,270,826
0100132.	01 CSO PREF 3.50% CRVM 13-19	822,366,983	0	822,366,983	0	0
0100133.	01 CSO 3.75% CRVM 16	421,110,682	0	421,110,682	0	0
0100134.	01 CSO 3.50% CRVM 06-18	8,097,900,949	0	8,097,900,949	0	0
0100135.	01 CSO 3.50% 08-20	56,786,130	0	53,696,536	0	3,089,594
0100136.	01 CSO 3.50% MOD or 01 CSO at various rates CRVM 13-18	62,259,468	0	62,259,468	0	0
0100137.	01 CSO with Japan Nursing Care 3.50% CRVM 16	361,367,653	0	361,367,653	0	0
0100138.	01 CSO 3.00% 21 NB	2,425,478	0	0	0	2,425,478
0100139.	01 CSO 3.00% CRVM 06 - 14	60,430,271	0	60,430,271	0	0
0100140.	01 CSO 2.00% CRVM 12 - 14	1,682,428	0	1,682,428	0	0
0100141.	17 CSO 3.75% CRVM 17-20	1,318,454,779	0	1,318,454,779	0	0
0100142.	17 CSO 3.50% CRVM 17-20	4,556,734,391	0	4,556,734,391	0	0
0100143.	17 CSO 3.25% CRVM 21 NB	83,039,376	0	83,039,376	0	0
0100144.	17 CSO 3% CRVM 21 NB	217,300,628	0	217,300,628	0	0
0100145.	17 CSO 3.50% 17-20	23,762,950	0	23,744,499	0	18,451
0100146.	17 CSO 3% 21 NB	22,605,127	0	22,605,127	0	0
0100147.	17 CSO with Japan Nursing Care 3.50% CRVM 17-20	2,940,627,319	0	2,940,627,319	0	0
0100148.	17 CSO with Japan Nursing Care 3% CRVM 21 NB	137,238,121	0	137,238,121	0	0
0100149.	17 CSO PREF 3.50% CRVM 19	22,738,029	0	22,738,029	0	0
0100150.	17 CSO PREF VM-20 3.50% NPR 17-20	1,173,151	0	1,173,151	0	0
0100151.	17 CSO PREF VM-20 3.00% NPR 2021 NB	70,032	0	70,032	0	0
0100152.	80 CET 5.50% or 80 CET at various rates if greater 86-95	46,319,941	0	46,319,941	0	0
0100153.	80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-96	168,657,696	0	168,657,696	0	0
0100154.	80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84	338,735	0	338,735	0	0
0100155.	80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-88	38,431,603	0	38,431,603	0	0
0100156.	80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	43,391,682	0	43,391,682	0	0
0100157.	80 CET 5.00% or 80 CET at various rates if greater 06-08	301,998	0	301,998	0	0
0100158.	80 CET 4.00% 88-01	41,726,346	0	41,726,346	0	0
0100159.	80 CET 4.00% or 80 CET at various rates if greater 84-02	77,819,899	0	77,819,899	0	0
0100160.	80 CET 3.50% or 80 CET at various rates if greater 84-85	890,225	0	890,225	0	0
0100161.	80 CET 5.75% or 80 CET at various rates if greater 01-07	4,098,215	0	4,098,215	0	0
0100162.	80 CET 5.50% CRVM 79 - 96	109,073	0	109,073	0	0
0100163.	80 CET 5.50% 89 - 91	16,546	0	16,546	0	0
0100164.	80 CET 5.00% CRVM 93 - 94	383	0	383	0	0
0100165.	80 CET 4.50% CRVM 95 - 01	129,513	0	129,513	0	0
0100166.	60 CSG 4.50% CRVM 84 - 95	1,955	0	1,955	0	0
0100167.	80 CSO 3.50% 13-20	26,730,919	0	1,456	0	26,729,463
0100168.	N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 22-41	14,763,895	14,763,895	0	0	0
0100169.	41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 22-67	6,531,118	6,531,118	0	0	0
0100170.	41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	3,344,938	3,344,938	0	0	0
0100171.	41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 12-67	400,478,595	400,478,595	0	0	0
0100172.	41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	714,498,720	714,498,720	0	0	0
0100173.	NY STD IND 3.50% OR NY STD IND 3.50% CRF if greater 1907-37	174,619,139	174,619,139	0	0	0
0100174.	NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 14-41	353,312,038	353,312,038	0	0	0
0100175.	NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 26-36	363,344	0	363,344	0	0
0100176.	NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	4,980,909	0	4,980,909	0	0
0100177.	NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 41	1,000	0	1,000	0	0
0100178.	NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	74,981,321	0	74,981,321	0	0
0100179.	41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	16,195,269	0	16,195,269	0	0
0100180.	41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	221,762,969	0	221,762,969	0	0
0100181.	Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	26	0	26	0	0
0100182.	Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 51-63	487,378	0	487,378	0	0
0100183.	Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	1,282,696	0	1,282,696	0	0
0100184.	SGLI Conversion Pool Experience 4.00% 06-12	1,773,755	0	0	0	1,773,755
0100185.	SGLI Conversion Pool Experience 3.00% 21 NB	1,468,008	0	0	0	1,468,008
0100186.	SGLI Unearned Premium 21 NB	17,453,150	0	0	0	17,453,150
0100187.	SGLI Conversion Pool Experience 3.50% 13-20	7,287,881	0	0	0	7,287,881
0100188.	Reserve for Group Life fund accumulations various rates	1,525,196,190	0	0	0	1,525,196,190

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100189. 2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	4,636,462	0	0	0	4,636,462
0100190. 2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	15,669,413	0	0	0	15,669,413
0100191. 2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	10,901,056	0	0	0	10,901,056
0100192. 2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	110,883,466	0	0	0	110,883,466
0100193. 2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	136,944,339	0	0	0	136,944,339
0100194. 2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13-20	342,211,351	0	0	0	342,211,351
0100195. 2005 Modified Group Term Life Waiver table 3.00% extended death benefits 21 NB	185,782,357	0	0	0	185,782,357
0100196. 60 CSG 3.25% 21 NB	84,053,808	0	0	0	84,053,808
0100197. Modified 60 CSG 3.25% 21 NB	245,665,464	0	0	0	245,665,464
0100198. Modified 94 GAM 4.5% 97-05	67,700,782	0	0	0	67,700,782
0100199. Modified 94 GAM 3.5% 13-20	16,364,718	0	0	0	16,364,718
0100200. Modified 94 GAM 4.0% 06-12	58,825,256	0	0	0	58,825,256
0100201. Modified 94 GAM 3.0% 21 NB	259,558	0	0	0	259,558
0199997. Totals (Gross)	98,228,051,397	1,667,548,443	93,577,131,015	0	2,983,371,939
0199998. Reinsurance ceded	58,306,399,198	1,660,338,012	56,601,555,267	0	44,505,919
0199999. Life Insurance: Totals (Net)	39,921,652,199	7,210,431	36,975,575,748	0	2,938,866,020
0200001. 37 SA 3.50% immediate and deferred	239,243	XXX	0	XXX	239,243
0200002. 37 SA 3.50% immediate 62 and prior	53,260	XXX	53,260	XXX	0
0200003. A-1949 ADJ 3.50% immediate all years deferred 70-84	45,279	XXX	45,279	XXX	0
0200004. A-1949 3.50% immediate 64-74	135,554	XXX	135,554	XXX	0
0200005. A-1949 3.00% deferred CARVM 69-74	290	XXX	290	XXX	0
0200006. A-1949 2.75% deferred CARVM 64, 66-69	13,820	XXX	13,820	XXX	0
0200007. 71 IAM 11.25% immediate 83	117,500	XXX	117,500	XXX	0
0200008. 71 IAM 9.25% deferred CARVM 68-82	438,770	XXX	438,770	XXX	0
0200009. 1971 IAM 7.50% Deferred CARVM 84	120,431	XXX	120,431	XXX	0
0200010. 71 IAM 8.25% deferred CARVM 83	39,597,820	XXX	39,597,820	XXX	0
0200011. 71 IAM 8.00% deferred CARVM 84	40,531,860	XXX	40,531,860	XXX	0
0200012. 71 IAM 7.50% immediate 81-82	411,065	XXX	411,065	XXX	0
0200013. 71 IAM 6.00% immediate 75-80	427,609	XXX	427,609	XXX	0
0200014. 71 IAM 4.50% deferred CARVM 81-82	73,310,726	XXX	73,310,726	XXX	0
0200015. 71 IAM 4.00% deferred CARVM 78-81	15,016,925	XXX	15,016,925	XXX	0
0200016. 71 IAM 3.50% deferred CARVM 75-78, 83	15,090,431	XXX	15,090,431	XXX	0
0200017. 83a 11.25% immediate and deferred 84	6,794,681	XXX	6,794,681	XXX	0
0200018. 83a 11.00% immediate 85	2,733,905	XXX	2,733,905	XXX	0
0200019. 83a 9.25% immediate 86	396,094	XXX	396,094	XXX	0
0200020. 83a 8.75% immediate 88-89	5,640,227	XXX	5,640,227	XXX	0
0200021. 83a 8.50% Deferred CARVM 85	109,062	XXX	109,062	XXX	0
0200022. 83a 8.25% immediate 90-91	9,954,419	XXX	9,954,419	XXX	0
0200023. 83a 8.00% deferred CARVM 85	29,379,702	XXX	29,379,702	XXX	0
0200024. 83a 8.00% immediate 87	663,104	XXX	663,104	XXX	0
0200025. 83a 7.75% immediate 92	5,194,817	XXX	5,194,817	XXX	0
0200026. 83a 7.25% immediate 95	8,130,008	XXX	8,130,008	XXX	0
0200027. 83a 7.25% Deferred CARVM 86	200,116	XXX	200,116	XXX	0
0200028. 83a 7.00% Deferred CARVM 88-89	4,620,628	XXX	4,620,628	XXX	0
0200029. 83a 7.00% immediate 93	4,291,787	XXX	4,291,787	XXX	0
0200030. 83a 6.75% immediate 96-97	8,039,724	XXX	8,039,724	XXX	0
0200031. 83a 6.75% deferred CARVM 86,88	17,381,630	XXX	17,381,630	XXX	0
0200032. 83a 6.50% deferred CARVM 89	47,202,881	XXX	47,202,881	XXX	0
0200033. 83a 6.50% Deferred CARVM 87	2,007,646	XXX	2,007,646	XXX	0
0200034. 83a 6.50% immediate 94	7,432,272	XXX	7,432,272	XXX	0
0200035. 83a 6.25% deferred CARVM 87,90-91	93,097,323	XXX	93,097,323	XXX	0
0200036. 83a 6.25% immediate 98	45,159	XXX	45,159	XXX	0
0200037. 83a 6.00% deferred CARVM 92	5,020,180	XXX	5,020,180	XXX	0
0200038. 83a 5.75% deferred CARVM 95	11,225,219	XXX	11,225,219	XXX	0
0200039. 83a 5.50% deferred CARVM 93, 00	28,313,107	XXX	28,313,107	XXX	0
0200040. 83a 5.25% deferred CARVM 94, 96-97,01-02	175,604,666	XXX	175,604,666	XXX	0
0200041. 83a 5.00% deferred CARVM 98-99, 09	67,466,074	XXX	67,466,074	XXX	0
0200042. 83a 4.75% deferred CARVM 03, 04	94,857,877	XXX	94,857,877	XXX	0
0200043. 83a 4.50% deferred CARVM 05-08	98,797,351	XXX	98,797,351	XXX	0
0200044. 83a 4.25% deferred CARVM 10, 11	24,272,779	XXX	24,272,779	XXX	0
0200045. 83a 3.75% deferred CARVM 12, 14	18,000,497	XXX	18,000,497	XXX	0
0200046. 83a various immediate and deferred 85 and later	11,672,792,919	XXX	3,090,063,230	XXX	8,582,729,689
0200047. 83a 3.50% deferred CARVM 13	12,194,130	XXX	12,194,130	XXX	0
0200048. 83a 1.00% immediate and deferred	12,977,538	XXX	0	XXX	12,977,538
0200049. 83a 1.50% immediate and deferred	35,026,112	XXX	0	XXX	35,026,112
0200050. 83a 1.75% immediate and deferred	9,816,642	XXX	0	XXX	9,816,642
0200051. 83a 2.00% immediate and deferred	26,915,281	XXX	0	XXX	26,915,281
0200052. 83a 2.25% immediate and deferred	83,261,229	XXX	0	XXX	83,261,229
0200053. 83a 2.50% immediate and deferred	30,348,615	XXX	2,408,386	XXX	27,940,229
0200054. 83a 2.75% immediate and deferred	58,107,257	XXX	5,282,997	XXX	52,824,260
0200055. 83a 3.00% immediate and deferred	297,887,106	XXX	35,606,430	XXX	262,280,676
0200056. 83a 3.25% immediate and deferred	191,603,224	XXX	1,983,493	XXX	189,619,731
0200057. 83a 3.50% immediate and deferred	459,378,566	XXX	15,675,061	XXX	443,703,505
0200058. 83a 3.75% immediate and deferred	55,878,217	XXX	1,755,121	XXX	54,123,096
0200059. 83a 4.00% immediate and deferred	586,568,166	XXX	23,461,565	XXX	563,106,601
0200060. 83a 4.25% immediate and deferred	111,612,512	XXX	25,492,285	XXX	86,120,227
0200061. A-2000 7.00% immediate 00	6,318,905	XXX	6,318,905	XXX	0
0200062. A-2000 6.75% immediate 01	8,236,338	XXX	8,236,338	XXX	0
0200063. A-2000 6.50% immediate 02	10,660,661	XXX	10,660,661	XXX	0
0200064. S1PxA CMI 2009 5.00%	5,060,497	XXX	0	XXX	5,060,497
0200065. S1PxA CMI 2010 3.75 - 4.25%	10,683,786	XXX	0	XXX	10,683,786

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200066.	S1PxA CMI 2010 4.00 - 5.00%	20,856,803	XXX	0	XXX	20,856,803
0200067.	S1PxA CMI2010 5.00%	9,537,020	XXX	0	XXX	9,537,020
0200068.	S1PxA CMI 2013 3.75%	10,961,619	XXX	0	XXX	10,961,619
0200069.	S1PxA CMI 2013 4.00%	54,251,736	XXX	0	XXX	54,251,736
0200070.	S1PxA CMI 2013 4.25%	20,581,660	XXX	0	XXX	20,581,660
0200071.	S1PxA CMI 2013 4.50%	2,674,063	XXX	0	XXX	2,674,063
0200072.	PxA08 CMI 2014 3.75%	4,260,461	XXX	0	XXX	4,260,461
0200073.	S2PxA PRMI 2018 3.25%	6,126,965	XXX	0	XXX	6,126,965
0200074.	S2PxA PRMI 2018 3.75%	62,597,299	XXX	0	XXX	62,597,299
0200075.	S2PxA PRMI 2018 4.00%	12,697,808	XXX	0	XXX	12,697,808
0200076.	S2PxA CMI 2014 3.75%	21,064,715	XXX	0	XXX	21,064,715
0200077.	S2PxA CMI 2014 4.00%	2,573,335	XXX	0	XXX	2,573,335
0200078.	S2PxA CMI 2016 3.75%	27,578,017	XXX	0	XXX	27,578,017
0200079.	S2PxA CMI 2017 3.00%	29,995,597	XXX	0	XXX	29,995,597
0200080.	S2PxA PRMI 2019 3.00%	4,868,464	XXX	0	XXX	4,868,464
0200081.	S2PxA PRMI 2019 3.25%	10,365,550	XXX	0	XXX	10,365,550
0200082.	S2PxA PRMI 2019 4.00%	176,427	XXX	0	XXX	176,427
0200083.	RP-2014 adj, various rates, immediate and deferred	832,391,850	XXX	0	XXX	832,391,850
0200084.	S3PxA PRMI 2020 3.25%	2,532,656	XXX	0	XXX	2,532,656
0200085.	S3PxA PRMI 2020 3.00%	324,529	XXX	0	XXX	324,529
0200086.	A-2000 6.25% immediate 98-99	8,162,767	XXX	8,162,767	XXX	0
0200087.	A-2000 6.00% immediate 03, 09	59,331,254	XXX	59,331,254	XXX	0
0200088.	A-2000 5.50% immediate 04,07-08	37,545,356	XXX	37,545,356	XXX	0
0200089.	A-2000 5.25% immediate 05-06, 10	137,791,728	XXX	137,791,728	XXX	0
0200090.	A-2000 5.00% immediate 11	58,879,547	XXX	58,879,547	XXX	0
0200091.	A-2000 4.50% IMMEDIATE 14	40,334,249	XXX	40,334,249	XXX	0
0200092.	A-2000 4.25% IMMEDIATE 12	50,515,246	XXX	50,515,246	XXX	0
0200093.	A-2000 4.00% IMMEDIATE 13	47,270,653	XXX	47,270,653	XXX	0
0200094.	A-2012 4.00% IMMEDIATE 15-16 19	115,565,786	XXX	115,565,786	XXX	0
0200095.	A-2012 3.75% DEFERRED CARVM 15-16 19	2,669,485	XXX	2,669,485	XXX	0
0200096.	A-2012 1.00%-4.25% VM-22 Non-Jumbo Immediate 18-21 NB	545,362,899	XXX	545,362,899	XXX	0
0200097.	A-2012 3.75% IMMEDIATE 17-18	76,369,264	XXX	76,369,264	XXX	0
0200098.	A-2012 VM21 CARVM 83-21 NB	1,527,064,473	XXX	1,527,064,473	XXX	0
0200099.	For Guaranteed Benefits under Variable annuities	444,247,109	XXX	444,247,109	XXX	0
0200100.	51 GAM 3.50% immediate and deferred	14,029,604	XXX	0	XXX	14,029,604
0200101.	71 GAM 11.25% immediate and deferred	27,938,521	XXX	0	XXX	27,938,521
0200102.	71 GAM 10.75% immediate and deferred	18,543,099	XXX	0	XXX	18,543,099
0200103.	71 GAM 9.75% immediate and deferred	121,520,766	XXX	0	XXX	121,520,766
0200104.	71 GAM 7.75% immediate and deferred	32,215,796	XXX	0	XXX	32,215,796
0200105.	71 GAM 7.50% immediate and deferred	381,004,005	XXX	0	XXX	381,004,005
0200106.	71 GAM 6.00% immediate and deferred	18,107,842	XXX	0	XXX	18,107,842
0200107.	83 GAM 11.00% immediate and deferred	20,514,894	XXX	0	XXX	20,514,894
0200108.	83 GAM 10.50% immediate and deferred	21,313,247	XXX	0	XXX	21,313,247
0200109.	83 GAM 9.50% immediate and deferred	120,282,790	XXX	0	XXX	120,282,790
0200110.	83 GAM 9.25% immediate and deferred	63,851,953	XXX	0	XXX	63,851,953
0200111.	83 GAM 8.75% immediate and deferred	50,432,965	XXX	0	XXX	50,432,965
0200112.	83 GAM 8.50% immediate and deferred	4,814,236	XXX	0	XXX	4,814,236
0200113.	83 GAM 8.42% immediate and deferred	6,458,073	XXX	0	XXX	6,458,073
0200114.	83 GAM 8.40% immediate and deferred	8,743,203	XXX	0	XXX	8,743,203
0200115.	83 GAM 8.37% immediate and deferred	280,455,523	XXX	0	XXX	280,455,523
0200116.	83 GAM 8.25% immediate and deferred	1,902,200	XXX	0	XXX	1,902,200
0200117.	83 GAM 8.16% immediate and deferred	26,993,787	XXX	0	XXX	26,993,787
0200118.	83 GAM 8.10% immediate and deferred	22,039,965	XXX	0	XXX	22,039,965
0200119.	83 GAM 8.00% immediate and deferred	147,008,429	XXX	0	XXX	147,008,429
0200120.	83 GAM 7.77% immediate and deferred	127,693,429	XXX	0	XXX	127,693,429
0200121.	83 GAM 7.75% immediate and deferred	7,394,730	XXX	0	XXX	7,394,730
0200122.	83 GAM 7.50% immediate and deferred	380,146,050	XXX	0	XXX	380,146,050
0200123.	83 GAM 7.45% immediate and deferred	45,333,482	XXX	0	XXX	45,333,482
0200124.	83 GAM 7.25% immediate and deferred	69,415,164	XXX	0	XXX	69,415,164
0200125.	83 GAM 7.00% immediate and deferred	18,453	XXX	0	XXX	18,453
0200126.	83 GAM 6.99% immediate and deferred	171,361	XXX	0	XXX	171,361
0200127.	83 GAM 6.75% immediate and deferred	42,140,189	XXX	0	XXX	42,140,189
0200128.	83 GAM 6.63% immediate and deferred	53,953	XXX	0	XXX	53,953
0200129.	83 GAM 6.50% immediate and deferred	365,943,165	XXX	0	XXX	365,943,165
0200130.	83 GAM 6.33% immediate and deferred	2,657,853	XXX	0	XXX	2,657,853
0200131.	83 GAM 6.31% immediate and deferred	14,306,633	XXX	0	XXX	14,306,633
0200132.	83 GAM 6.00% immediate and deferred	157,937,297	XXX	0	XXX	157,937,297
0200133.	94 GAR 7.00% immediate and deferred	17,164,920	XXX	0	XXX	17,164,920
0200134.	94 GAR 6.75% immediate and deferred	16,646,161	XXX	0	XXX	16,646,161
0200135.	94 GAR 6.50% immediate and deferred	25,878,658	XXX	0	XXX	25,878,658
0200136.	94 GAR 6.30% immediate and deferred	19,559,856	XXX	0	XXX	19,559,856
0200137.	94 GAR 6.25% immediate and deferred	13,750,270	XXX	0	XXX	13,750,270
0200138.	94 GAR 6.09% immediate and deferred	24,951,547	XXX	0	XXX	24,951,547
0200139.	94 GAR 6.00% immediate and deferred	81,379,639	XXX	0	XXX	81,379,639
0200140.	94 GAR 5.75% immediate and deferred	2,072,036	XXX	0	XXX	2,072,036
0200141.	94 GAR 5.71% immediate and deferred	1,427,140	XXX	0	XXX	1,427,140
0200142.	94 GAR 5.50% immediate and deferred	194,429,641	XXX	0	XXX	194,429,641
0200143.	94 GAR 5.27% immediate and deferred	20,311	XXX	0	XXX	20,311
0200144.	94 GAR 5.25% immediate and deferred	211,939,108	XXX	0	XXX	211,939,108
0200145.	94 GAR 5.00% immediate and deferred	267,400,796	XXX	0	XXX	267,400,796
0200146.	94 GAR 4.82% immediate and deferred	150,669	XXX	0	XXX	150,669
0200147.	94 GAR 4.75% immediate and deferred	60,539,312	XXX	0	XXX	60,539,312
0200148.	94 GAR 4.50% immediate and deferred	375,461,233	XXX	0	XXX	375,461,233
0200149.	94 GAR 4.44% immediate and deferred	1,360,945	XXX	0	XXX	1,360,945
0200150.	94 GAR 4.25% immediate and deferred	208,840,491	XXX	0	XXX	208,840,491
0200151.	94 GAR 4.00% immediate and deferred	962,675,703	XXX	0	XXX	962,675,703
0200152.	94 GAR 3.75% immediate and deferred	501,139,411	XXX	0	XXX	501,139,411
0200153.	94 GAR 3.50% immediate and deferred	46,443,822	XXX	0	XXX	46,443,822
0200154.	94 GAR 3.25% immediate and deferred	3,596,298	XXX	0	XXX	3,596,298

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200155. 94 GAR 3.00% immediate and deferred	58,987,351	XXX	0	XXX	58,987,351
0200156. 94 GAR 2.75% immediate and deferred	24,305,919	XXX	0	XXX	24,305,919
0200157. 94 GAR 2.50% immediate and deferred	5,013,515	XXX	0	XXX	5,013,515
0200158. 94 GAR 2.25% immediate and deferred	2,999,628	XXX	0	XXX	2,999,628
0200159. 94 GAR various jumbo rates immediate and deferred	2,337,764,830	XXX	0	XXX	2,337,764,830
0200160. 94 GAR Adj 11.25% immediate and deferred	37,070,296	XXX	0	XXX	37,070,296
0200161. 94 GAR 2.00% immediate and deferred	1,436,536	XXX	0	XXX	1,436,536
0200162. 94 GAR 1.75% immediate and deferred	112,665	XXX	0	XXX	112,665
0200163. 94 GAR 1.50% immediate and deferred	540,151	XXX	0	XXX	540,151
0200164. 94 GAR Adj 11.00% immediate and deferred	14,876,967	XXX	0	XXX	14,876,967
0200165. 94 GAR Adj 10.75% immediate and deferred	24,011,059	XXX	0	XXX	24,011,059
0200166. 94 GAR Adj10.50% immediate and deferred	24,076,017	XXX	0	XXX	24,076,017
0200167. 94 GAR Adj 9.75% immediate and deferred	94,752,879	XXX	0	XXX	94,752,879
0200168. 94 GAR Adj 9.50% immediate and deferred	135,628,395	XXX	0	XXX	135,628,395
0200169. 94 GAR Adj 9.25% immediate and deferred	6,166,649	XXX	0	XXX	6,166,649
0200170. 94 GAR Adj 8.75% immediate and deferred	767,748	XXX	0	XXX	767,748
0200171. 94 GAR Adj 8.42% immediate and deferred	1,079,887	XXX	0	XXX	1,079,887
0200172. 94 GAR Adj 8.40% immediate and deferred	254,200	XXX	0	XXX	254,200
0200173. 94 GAR Adj 8.37% immediate and deferred	660,842	XXX	0	XXX	660,842
0200174. 94 GAR Adj 8.10% immediate and deferred	906,888	XXX	0	XXX	906,888
0200175. 94 GAR Adj 8.00% immediate and deferred	6,278,613	XXX	0	XXX	6,278,613
0200176. 94 GAR Adj 7.75% immediate and deferred	19,094,306	XXX	0	XXX	19,094,306
0200177. 94 GAR Adj 7.50% immediate and deferred	303,893,616	XXX	0	XXX	303,893,616
0200178. 94 GAR Adj 7.45% immediate and deferred	1,919,456	XXX	0	XXX	1,919,456
0200179. 94 GAR Adj 7.25% immediate and deferred	1,134,804	XXX	0	XXX	1,134,804
0200180. 94 GAR Adj 7.00% immediate and deferred	371,030	XXX	0	XXX	371,030
0200181. 94 GAR Adj 6.75% immediate and deferred	1,681,233	XXX	0	XXX	1,681,233
0200182. 94 GAR Adj 6.50% immediate and deferred	484,733	XXX	0	XXX	484,733
0200183. 94 GAR Adj 6.31% immediate and deferred	122,400	XXX	0	XXX	122,400
0200184. 94 GAR Adj 6.30% immediate and deferred	230,973	XXX	0	XXX	230,973
0200185. 94 GAR Adj 6.00% immediate and deferred	3,191,135	XXX	0	XXX	3,191,135
0200186. 94 GAR Adj 5.25% immediate and deferred	62,086	XXX	0	XXX	62,086
0200187. 94 GAR Adj 3.50% immediate and deferred	338,342	XXX	0	XXX	338,342
0200188. 94 GAR Adj 4.25%	1,704,552,707	XXX	0	XXX	1,704,552,707
0200189. 94 GAR Adj 3.75%	162,524	XXX	0	XXX	162,524
0200190. Prudential 50 GAV table adj (+1) 3.50%	12,562,644,931	XXX	0	XXX	12,562,644,931
0200191. Prudential 50 GAV table adj (+1) various rates	1,029,267,471	XXX	0	XXX	1,029,267,471
0299997. Totals (Gross)	42,980,331,016	XXX	7,352,432,694	XXX	35,627,898,322
0299998. Reinsurance ceded	712,637	XXX	712,637	XXX	0
0299999. Annuities: Totals (Net)	42,979,618,379	XXX	7,351,720,057	XXX	35,627,898,322
0300001. 37SA 3.50% 62 and prior	111,210	0	98,596	0	12,614
0300002. a-1949 3.50% 63-74	277,648	0	196,175	0	81,473
0300003. 71 IAM 11.25% 83	54,554	0	13,048	0	41,506
0300004. 71 IAM 7.50% 81-82	243,778	0	78,336	0	165,442
0300005. 71 IAM 6.00% 75-80	446,784	0	251,829	0	194,955
0300006. 83a 11.25% 84	141,132	0	656	0	140,476
0300007. 83a 11.00% 85	296,601	0	56,262	0	240,339
0300008. 83a 9.25% 86	199,734	0	45,543	0	154,191
0300009. 83a 8.75% 88-89	302,928	0	104,951	0	197,977
0300010. 83a 8.25% 90-91	644,813	0	318,462	0	326,351
0300011. 83a 8.00% 87	129,601	0	43,603	0	85,998
0300012. 83a 7.75% 92	128,966	0	60,875	0	68,091
0300013. 83a 7.25% 95	235,743	0	87,873	0	147,870
0300014. 83a 7.00% 93	713,936	0	392,954	0	320,982
0300015. 83a 6.75% 96-97	490,127	0	288,127	0	202,000
0300016. 83a 6.50% 94	153,657	0	110,980	0	42,677
0300017. A-2000 7.00% 00	613,804	0	260,802	0	353,002
0300018. A-2000 6.75% 01	1,061,319	0	469,893	0	591,426
0300019. A-2000 6.50% 02	659,163	0	245,118	0	414,045
0300020. A-2000 6.25% 98-99	935,703	0	394,362	0	541,341
0300021. A-2000 6.00% 03, 09	2,738,023	0	1,672,061	0	1,065,962
0300022. A-2000 5.50% 04,07-08	3,788,252	0	2,743,814	0	1,044,438
0300023. A-2000 5.25% 05-06, 10	4,206,979	0	3,293,343	0	913,636
0300024. A-2000 5.00% 11	2,574,398	0	1,350,487	0	1,223,911
0300025. A-2000 4.50% 14	2,309,882	0	1,649,384	0	660,498
0300026. A-2000 4.25% 12	2,707,332	0	1,741,699	0	965,633
0300027. A-2000 4.00% 13	1,811,877	0	1,246,774	0	565,103
0300028. A-2012 4.00% 15-16	3,208,806	0	3,205,663	0	3,143
0300029. A-2012 3.75% 17	1,612,563	0	1,377,606	0	234,957
0300030. A-2012 1.00%-4.25% VM-22 Non-Jumbo 18-21 NB	7,242,553	0	5,385,756	0	1,856,797
0300031. 51 GAM 3.50%	178,511	0	0	0	178,511
0300032. 71 GAM 11.25%	743,068	0	0	0	743,068
0300033. 71 GAM 7.50%	771,024	0	0	0	771,024
0300034. 71 GAM 6.00%	533,257	0	0	0	533,257
0300035. 83 GAM 11.00% 85	824,440	0	0	0	824,440
0300036. 83 GAM 9.25% 86	519,116	0	0	0	519,116
0300037. 83 GAM 8.75% 88-89	1,231,552	0	0	0	1,231,552
0300038. 83 GAM 8.42% 91	180,713	0	0	0	180,713
0300039. 83 GAM 8.40% 92	732,626	0	0	0	732,626
0300040. 83 GAM 8.37% 90	657,509	0	0	0	657,509
0300041. 83 GAM 8.10% 93	647,092	0	0	0	647,092
0300042. 83 GAM 8.00% 87	605,442	0	0	0	605,442
0300043. 83 GAM 7.45% 94	714,208	0	0	0	714,208
0300044. 83 GAM 7.25% 95	839,427	0	0	0	839,427
0300045. 83 GAM 6.75% 96-97	2,173,095	0	0	0	2,173,095
0300046. 83 GAM 6.31% 98	990,745	0	0	0	990,745
0300047. 94 GAR 7.00% 00	635,178	0	0	0	635,178
0300048. 94 GAR 6.75% 01	1,784,653	0	0	0	1,784,653
0300049. 94 GAR 6.50% 02	2,103,426	0	0	0	2,103,426
0300050. 94 GAR 6.00% 03, 09	1,742,775	0	0	0	1,742,775

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300051. 94 GAR 6.30% 99	6,078,805	0	0	0	6,078,805
0300052. 94 GAR 5.50% 04, 07-08	6,153,161	0	0	0	6,153,161
0300053. 94 GAR 5.25% 05-06,10	14,844,848	0	0	0	14,844,848
0300054. 94 GAR 4.50% 14	4,223,205	0	0	0	4,223,205
0300055. 94 GAR 5.00% 11	2,966,975	0	0	0	2,966,975
0300056. 94 GAR 4.25% 12	3,268,397	0	0	0	3,268,397
0300057. 94 GAR 4.00% 13-16	10,164,532	0	0	0	10,164,532
0300058. 94 GAR 3.75% 17-18	6,088,465	0	0	0	6,088,465
0300059. 94 GAR 3.50%	1,079,576	0	0	0	1,079,576
0300060. 94 GAR 3.25%	155,544	0	0	0	155,544
0300061. 94 GAR 3.00%	2,793,184	0	0	0	2,793,184
0300062. 94 GAR 2.75%	963,078	0	0	0	963,078
0300063. 94 GAR 2.50%	1,458,319	0	0	0	1,458,319
0300064. 94 GAR 2.25%	1,478,638	0	0	0	1,478,638
0300065. 95 GAR 2.00%	14,188,394	0	0	0	14,188,394
0399997. Totals (Gross)	134,554,847	0	27,185,035	0	107,369,812
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	134,554,847	0	27,185,035	0	107,369,812
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 33-47	958,784	0	958,784	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 30-46	13,847,892	0	13,847,892	0	0
0400003. INTERCO DI and 41 CSO 3.50% 47-67	50,289,674	0	50,289,674	0	0
0400004. INTERCO DI and 41 STD INT 3.50% 47-59	66,580,203	0	66,580,203	0	0
0400005. INTERCO DI adj and 41 STD IND 3.50% 47-67	29,180,042	29,180,042	0	0	0
0400006. 59 ADB 3.25% 21 NB	521,505	0	0	0	521,505
0400007. 59 ADB 4.50% 83-96	157	0	157	0	0
0400008. 59 ADB and 41 STD IND 3.00% 21-67	1,500,947	1,500,947	0	0	0
0400009. 59 ADB and 58 CSO 2.50% 62-82	174,983,225	0	174,983,225	0	0
0400010. 59 ADB and 80 CSO 4.50% 83-05	164,937,749	0	164,937,749	0	0
0400011. 59 ADB and 80 CSO 4.00% 06-08	247,196	0	247,196	0	0
0400012. 59 ADB and 80 CSO 2.50% 83	21,558,376	0	21,558,376	0	0
0400013. 59 ADB 3.00% 61 - 86	8,901	0	8,901	0	0
0400014. Modified 59 ADB 3.25% 21 NB	4,833,255	0	0	0	4,833,255
0400015. 59 ADB and 01 CSO 4.00% 06-12	196,904	0	196,904	0	0
0400016. 59 ADB and 01 CSO 3.50% 09-20	206,208	0	206,208	0	0
0400017. 59 ADB and 17 CSO 3.50% 17-20	54,869	0	54,869	0	0
0400018. 59 ADB and 17 CSO 3% 21 NB	18	0	18	0	0
0499997. Totals (Gross)	529,905,905	30,680,989	493,870,156	0	5,354,760
0499998. Reinsurance ceded	460,826,148	29,013,446	431,812,702	0	0
0499999. Accidental Death Benefits: Totals (Net)	69,079,757	1,667,543	62,057,454	0	5,354,760
0500001. 26 Class(3) and 41 CSO 2.50% 59-63	4,438	0	4,438	0	0
0500002. 52 INTERCO Disa and 58 CSO 3.00% 62-84	5,948,090	0	5,948,090	0	0
0500003. 52 INTERCO Disa and 80 CSO 4.50% 84-05	69,336,769	0	69,336,769	0	0
0500004. 52 INTERCO Disa and 80 CSO 4.00% 06-08	175,970	0	175,970	0	0
0500005. 52 INTERCO Disa and 01 CSO 4.50% 04-05	90	0	90	0	0
0500006. 52 INTERCO Disa and 01 CSO 4.00% 06-12	42,597,669	0	42,597,669	0	0
0500007. 52 INTERCO Disa and 01 CSO 3.50% 13-18	26,212,882	0	26,212,882	0	0
0500008. 52 INTERCO Disa and 17 CSO 3.75% 17-20	15,454,121	0	15,454,121	0	0
0500009. 52 INTERCO Disa and 01 CSO 3.75% 16	2,714,267	0	2,714,267	0	0
0500010. 52 INTERCO Disa and 17 CSO 3.50% 17-20	46,015,511	0	46,015,511	0	0
0500011. 52 INTERCO Disa and 17 CSO 3.25% 21 NB	2,088,742	0	2,088,742	0	0
0500012. 52 INTERCO Disa and 17 CSO 3% 21 NB	5,744,864	0	5,744,864	0	0
0500013. 52 DIS. STUDY w 58 CSO 3.00%	36,331	0	36,331	0	0
0500014. 64 CDT and 58 CSO 3.00%	197,297	0	197,297	0	0
0500015. Prudential Accident Disability Experience 3.25% 21 NB	205,004	0	0	0	205,004
0599997. Totals (Gross)	216,732,045	0	216,527,041	0	205,004
0599998. Reinsurance ceded	23,134,619	0	23,134,619	0	0
0599999. Disability-Active Lives: Totals (Net)	193,597,426	0	193,392,422	0	205,004
0600001. 26 Class(3) 2.50% 39-63	1,164,880	0	1,164,880	0	0
0600002. 73-76 OASDI Disabled Workers Experience 4.50% 52-62, 66, 68-71, 74, 78-80, 82-06	369,631,710	0	369,631,710	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-12	38,334,987	0	38,334,987	0	0
0600004. 73-76 OASDI Disabled Workers Experience 3.75% 16-20	240,787	0	240,787	0	0
0600005. 73-76 OASDI Disabled Workers Experience 3.50% 62-74, 13-20	9,325,260	0	9,325,260	0	0
0600006. 73-76 OASDI Disabled Workers Experience 3% 21 NB	17,288	0	17,288	0	0
0600007. 52 INTERCO 3.00% 57 - 96	6,592,550	0	6,592,550	0	0
0600008. 52 INTERCO 3.50% 69 - 13	23,286,176	0	23,286,176	0	0
0600009. 52 INTERCO 4.00% 74 - 12	2,315,991	0	2,315,991	0	0
0600010. 52 INTERCO 4.50% 75 - 13	4,453,068	0	4,453,068	0	0
0600011. 52 INTERCO 5.00% 64 - 94	1,221,846	0	1,221,846	0	0
0600012. 52 INTERCO 5.50% 65 - 13	1,629,184	0	1,629,184	0	0
0600013. 52 INTERCO 6.00% 73 - 96	154,164	0	154,164	0	0
0600014. Unaccrued portion of liability for claims in course of settlement	817,532	0	817,532	0	0
0600015. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	23,163,415	0	23,163,415	0	0
0699997. Totals (Gross)	482,348,838	0	482,348,838	0	0
0699998. Reinsurance ceded	235,565,829	0	235,565,829	0	0
0699999. Disability-Disabled Lives: Totals (Net)	246,783,009	0	246,783,009	0	0
0700001. Additional Actuarial Reserves - Asset Adequacy Analysis	704,000,000	0	579,000,000	0	125,000,000
0700002. Additional Actuarial Reserves - Other Margins	312,497,397	18,045	312,479,352	0	0
0700003. Additional Actuarial Reserves - Asset Liability Analysis - AG38 8D	602,000,000	0	602,000,000	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700004. For the share value protection option under the systematic investment plan	988,620	0	988,620	0	0
0700005. For the minimum death benefit/living benefit under variable life	343,302,585	0	343,302,585	0	0
0700006. For excess of valuation net premiums over corresponding gross on respective policies, computed according to the standard valuation required by this state	31,981,160	0	31,981,160	0	0
0700007. For substandard policies with extra premiums	2,514,014	0	2,514,014	0	0
0799997. Totals (Gross)	1,997,283,776	18,045	1,872,265,731	0	125,000,000
0799998. Reinsurance ceded	638,225,145	0	638,225,145	0	0
0799999. Miscellaneous Reserves: Totals (Net)	1,359,058,631	18,045	1,234,040,586	0	125,000,000
9999999. Totals (Net) - Page 3, Line 1	84,904,344,247	8,896,019	46,090,754,310	0	38,804,693,918

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 35,100,175 ; Supplementary Contracts with Life Contingencies $ 426,493 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $ 0
4.2 Amount of reserve? ..... $ 0
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 0
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 0
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 85,603,859,188
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: ..... $ 0
7.4 Identify where the reserves are reported in the blank:
N/A

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0
8.2 State the amount of reserves established for this business: ..... $ 0
8.3 Identify where the reserves are reported in the blank:
N/A

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0
9.2 State the amount of reserves established for this business: ..... $ 0
9.3 Identify where the reserves are reported in the blank:
N/A

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

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	90,281,493	96,460	0	5,055	0	0	0	0	0	0	2,455,657	87,406,015	318,306
2.	Additional contract reserves (b)	8,040,807,965	11,337,336	0	378,947	0	0	0	0	0	0	878,080	7,994,717,413	33,496,189
3.	Additional actuarial reserves-Asset/Liability analysis	181,118,804	0	0	0	0	0	0	0	0	0	0	181,118,804	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	8,312,208,262	11,433,796	0	384,002	0	0	0	0	0	0	3,333,737	8,263,242,232	33,814,495
8.	Reinsurance ceded	3,973,545	0	0	0	0	0	0	0	0	0	940,767	2,721,494	311,284
9.	Totals (Net)	8,308,234,717	11,433,796	0	384,002	0	0	0	0	0	0	2,392,970	8,260,520,738	33,503,211
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	4,122,681,981	363,133	0	0	0	0	0	0	0	0	3,199,265,609	922,918,077	135,162
11.	Additional actuarial reserves-Asset/Liability analysis	1,844,397	0	0	0	0	0	0	0	0	0	0	1,844,397	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	4,124,526,378	363,133	0	0	0	0	0	0	0	0	3,199,265,609	924,762,474	135,162
15.	Reinsurance ceded	201,275,143	0	0	0	0	0	0	0	0	0	200,459,037	719,466	96,640
16.	Totals (Net)	3,923,251,235	363,133	0	0	0	0	0	0	0	0	2,998,806,572	924,043,008	38,522
17.	TOTAL (Net)	12,231,485,952	11,796,929	0	384,002	0	0	0	0	0	0	3,001,199,542	9,184,563,746	33,541,733
18.	TABULAR FUND INTEREST	436,922,129	381,161	0	12,740	0	0	0	0	0	0	87,258,022	348,023,139	1,247,067
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM for older products and 1994 GAM for the new generation products for mortality, and interest rates ranging from 3.0% to 4.5% depending on the effective date of coverage of each participant. Group Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.0% to 5.5% depending on the effective date of coverage of each participant. Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 2017 Milliman Long Term Care Guidelines with modifications and interest rates ranging from 3.0% to 4.5% depending on the disablement date claim for each claimant. The Group Long Term Disability reserve basis is the 2012 GLTD Valuation Table blended with Prudential experience, 2%, 2 ¼%, 2 ¾%, 3%, 3 ¼%, 3 ½%, 4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾%. Metlife Long Term Care Active Life Reserves is using 1983 GAM mortality table and interest rates ranging from 3.5% to 5.5%. For Disable Life Reserve they are using Metlife Termination Experience and interest rate ranging of 3.5%. 1964 Commissioners Disability and 1958 CSO, 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1959 ADB Table (increased by 15% for dismemberment benefit(s) and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA table and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1964 CDT and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA and 1958 CSO 5.5%. 1994 GAM with projection 2.75%. Individual Medical Active Life Reserve was calculated using Gross Premium Valuation method and uses a discount rate of 2.95%. The statutory reserve for individual and group accident and health contracts generally consists of a contract reserve and a claim reserve. These reserves are subject to prospective gross premium valuation. For the single inforce Retiree Medical Buy-In contract, the contract reserve is calculated on the two-year full preliminary term method, which simplifies to the present value of benefits for this contract, which is a single premium contract. For contract reserves, the mortality basis used in the valuation is the Group Annuity Reserve with projection, and the valuation interest rate is 3.50%. For claim reserves, the impact of morbidity on the net contractual cash flows is limited, and 100% utilization of benefits per contract year is assumed. This results in a statutory reserve that is higher than the minimum reserve determined according to the applicable standards.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	22,238,469,889	6,938,211,720	1,467,054,031	5,264,528,166	4,879,568,969	3,689,107,003
2. Deposits received during the year	5,451,414,839	4,279,423,000	93,999,452	813,687,664	114,829,977	149,474,746
3. Investment earnings credited to the account	475,815,582	76,437,106	57,138,423	115,799,506	124,672,997	101,767,550
4. Other net change in reserves	(745,398)	(745,398)	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	8,159,384,496	5,269,483,563	167,997,316	979,292,447	376,097,201	1,366,513,969
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	20,005,570,416	6,023,842,865	1,450,194,590	5,214,722,889	4,742,974,742	2,573,835,330
10. Reinsurance balance at the beginning of the year	(3,421,354,380)	0	24,751,919	0	(4,799,416,747)	1,353,310,449
11. Net change in reinsurance assumed	(378,036,501)	0	4,528,111	0	(57,237)	(382,507,375)
12. Net change in reinsurance ceded	(134,695,559)	0	0	0	(134,695,559)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(3,664,695,322)	0	29,280,030	0	(4,664,778,425)	970,803,074
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	16,340,875,094	6,023,842,865	1,479,474,620	5,214,722,889	78,196,316	3,544,638,404

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	47,848,680	0	152,210	3,386,146	0	0	(259,114)	43,765,990	429,510	0	373,938
	1.2 Reinsurance assumed	1,255,554,543	0	515,145,742	1,479,914	0	0	79,500	738,849,387	0	0	0
	1.3 Reinsurance ceded	1,520,540	0	1,146,602	0	0	0	0	0	0	0	373,938
	1.4 Net	1,301,882,683	0	514,151,350	4,866,060	0	0	(179,614)	782,615,377	429,510	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	2,843,709	0	43,709	0	0	0	542,000	0	2,258,000	0	0
	2.12 Reinsurance assumed	30,325,000	0	30,325,000	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	26,368,709	0	26,368,709	0	0	0	0	0	0	0	0
	2.14 Net	6,800,000	0	(b) 4,000,000	(b) 0	0	(b) 0	(b) 542,000	0	2,258,000	0	0
2.2 Other	2.21 Direct	1,141,114,953	0	330,931,164	0	0	0	719,379,732	0	73,884,594	0	16,919,463
	2.22 Reinsurance assumed	540,379,831	0	540,092,381	0	0	0	287,450	0	0	0	0
	2.23 Reinsurance ceded	685,567,299	0	559,240,439	0	0	0	119,584,811	0	6,742,049	0	0
	2.24 Net	995,927,485	0	(b) 311,783,106	(b) 0	0	(b) 0	(b) 600,082,371	0	(b) 67,142,545	(b) 0	(b) 16,919,463
3. Incurred but unreported:												
	3.1 Direct	759,739,691	3,868,000	76,305,283	0	0	0	626,111,646	0	52,560,485	0	894,277
	3.2 Reinsurance assumed	185,564,404	0	185,388,932	0	0	0	175,472	0	0	0	0
	3.3 Reinsurance ceded	260,050,349	3,848,000	161,623,038	0	0	0	91,207,359	0	3,371,952	0	0
	3.4 Net	685,253,746	20,000	(b) 100,071,177	(b) 0	0	(b) 0	(b) 535,079,759	0	(b) 49,188,533	(b) 0	(b) 894,277
4. TOTALS	4.1 Direct	1,951,547,033	3,868,000	407,432,366	3,386,146	0	0	1,345,774,264	43,765,990	129,132,589	0	18,187,678
	4.2 Reinsurance assumed	2,011,823,778	0	1,270,952,055	1,479,914	0	0	542,422	738,849,387	0	0	0
	4.3 Reinsurance ceded	973,506,897	3,848,000	748,378,788	0	0	0	210,792,170	0	10,114,001	0	373,938
	4.4 Net	2,989,863,914	(a) 20,000	(a) 930,005,633	4,866,060	0	0	(a) 1,135,524,516	782,615,377	119,018,588	0	17,813,740

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 301,838 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 23,980,947 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 3,354,209,592 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 567,197,246 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	20,090,229,649	86,608,434	3,473,824,714	305,098,888	3,355,578	0	5,399,047,190	9,624,710,180	1,076,358,355	0	121,226,310
1.2 Reinsurance assumed	7,651,756,890	0	4,346,281,591	398,981,805	0	0	929,019	2,905,564,475	0	0	0
1.3 Reinsurance ceded	8,039,684,761	86,102,273	5,180,203,352	0	0	0	2,735,885,783	0	36,027,692	0	1,465,661
1.4 Net	(d) 19,702,301,778	506,161	2,639,902,953	704,080,693	3,355,578	0	2,664,090,426	12,530,274,655	1,040,330,663	0	119,760,649
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,951,547,033	3,868,000	407,432,366	3,386,146	0	0	1,345,774,264	43,765,990	129,132,589	0	18,187,678
2.2 Reinsurance assumed	2,011,823,778	0	1,270,952,055	1,479,914	0	0	542,422	738,849,387	0	0	0
2.3 Reinsurance ceded	973,506,897	3,848,000	748,378,788	0	0	0	210,792,170	0	10,114,001	0	373,938
2.4 Net	2,989,863,914	20,000	930,005,633	4,866,060	0	0	1,135,524,516	782,615,377	119,018,588	0	17,813,740
3. Amounts recoverable from reinsurers December 31, current year	298,835,665	0	213,287,264	0	0	0	77,411,222	0	8,137,179	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,914,179,573	4,016,000	491,834,356	2,837,330	0	0	1,231,646,828	35,738,752	127,952,330	0	20,153,977
4.2 Reinsurance assumed	1,649,457,093	0	1,141,366,458	237,934	0	0	613,878	507,238,823	0	0	0
4.3 Reinsurance ceded	1,117,264,283	3,995,000	911,728,537	0	0	0	192,875,518	0	8,442,801	0	222,427
4.4 Net	2,446,372,383	21,000	721,472,277	3,075,264	0	0	1,039,385,188	542,977,575	119,509,529	0	19,931,550
5. Amounts recoverable from reinsurers December 31, prior year	287,981,421	0	268,919,339	0	0	0	10,471,734	0	8,590,348	0	0
6. Incurred Benefits											
6.1 Direct	20,127,597,109	86,460,434	3,389,422,724	305,647,704	3,355,578	0	5,513,174,626	9,632,737,418	1,077,538,614	0	119,260,011
6.2 Reinsurance assumed	8,014,123,575	0	4,475,867,188	400,223,785	0	0	857,563	3,137,175,039	0	0	0
6.3 Reinsurance ceded	7,906,781,619	85,955,273	4,961,221,528	0	0	0	2,820,741,923	0	37,245,723	0	1,617,172
6.4 Net	20,234,939,065	505,161	2,904,068,384	705,871,489	3,355,578	0	2,693,290,266	12,769,912,457	1,040,292,891	0	117,642,839

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 16,970,418 in Line 1.1, $ 1,970,617 in Line 1.4.
$ 16,895,486 in Line 6.1, and $ 1,977,493 in Line 6.4.

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

(d) Includes $ 54,096,802 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	3,423,402	2,247,427	(1,175,975)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	26,454,088	18,578,132	(7,875,956)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	11,657,041	7,725,909	(3,931,132)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	1,075,115	369,994	(705,121)
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	342,086,567	631,410,004	289,323,437
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	179,601,170	201,385,568	21,784,398
21.	Furniture and equipment, including health care delivery assets	177,934,451	187,542,139	9,607,688
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	31,129,624	35,258,762	4,129,138
25.	Aggregate write-ins for other than invested assets	3,275,863,437	2,611,063,925	(664,799,512)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,049,224,895	3,695,581,860	(353,643,035)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	4,049,224,895	3,695,581,860	(353,643,035)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	3,139,229,421	2,296,679,521	(842,549,900)
2502.	Miscellaneous assets	135,432,926	313,518,915	178,085,989
2503.	Receivable for sales on investments over 15 days	1,201,090	865,489	(335,601)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,275,863,437	2,611,063,925	(664,799,512)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	12/31/2021	12/31/2020
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$965,673,768	$1,770,360,871
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation*	56	4	5	(1,066,982,558)	(6,255,171)
Separate Account Valuation*	56	4	19	1,066,982,558	6,255,171
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$965,673,768	$1,770,360,871
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$19,122,935,827	$11,597,343,285
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	29,812,244	34,365,257
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	0	(50,285,745)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$19,093,123,583	$11,613,263,773
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$324,304,204,456	$310,652,820,990
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(3,396,859,789)	(5,145,526,992)
Admit leasehold improvements	19	2	25	29,812,244	34,365,257
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	0	(50,285,745)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$327,671,252,001	$315,814,268,470
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$305,181,268,629	$299,055,477,705
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	(2,093,872,529)	(1,026,889,971)
Separate Account Valuation	56	3	27	(1,302,987,260)	(4,118,637,021)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$308,578,128,418	$304,201,004,697

*Presentation of 2020 Separate Account Valuation changed from prior year statement.

1B. Use of Estimates

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

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

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

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

The Company uses the following accounting policies:

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

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

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

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

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

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

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

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

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

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

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

The NAIC designations for non-agency residential mortgage-backed securities (“RMBS”), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2021 and December 31, 2020.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying

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value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2021 and December 31, 2020.

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

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company’s strong capital position, the Company has decided not to obtain GAAP audits for 32 entities as of December 31, 2021. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus

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

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

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

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

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

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

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

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

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

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

a) the reasons for the decline in value (credit event, currency or interest related, including general spread widening);

NOTES TO FINANCIAL STATEMENTS

b) a company's ability and intent to hold its investment for a period of time to allow for recovery of value;
c) a company's intent to sell its investment before recovery of the cost of the investment;
d) the financial condition of and near-term prospects of the issuer; and
e) for stocks, the extent and duration of the decline.

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

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

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

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

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

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

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

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

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

1D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

During the fourth quarter of 2021, the Company determined that benefits on certain retirement contracts assumed from the Company's affiliate, The Prudential Life Insurance Company, LTD, were understated in prior periods by $88 million. A correction for this error was recorded directly through surplus on line 53 of the Summary of Operations in the current period, with a related adjustment of $22 million in deferred taxes reported through line 40, Change in Net Deferred Income Tax.

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

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

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

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

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

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

In July 2020, the NAIC revised SSAP No. 86, “Derivatives” (“SSAP No. 86”) to clarify that the reporting of derivatives with financing premiums should exclude financing components. The revisions require the present value of the derivative premium receivable (and/or payable) to be separately reported, and it proposes these additional data elements be factored into the counterparty risk assessment for RBC calculations. The Company has adopted the revised guidance.

In May 2020, the NAIC modified SSAP No. 41, “Surplus Notes” (“SSAP No. 41”). The modifications require enhanced disclosures on surplus note arrangements including the original issue amount, fair value received, lifetime and current interest approved, and principal recognized, extent of linkages and netting with other instruments or parties, any related parties, and the use of proceeds to purchase assets. The Company has adopted the enhanced surplus notes disclosures that are effective for annual periods ending December 31, 2020.

In 2020, the NAIC revised SSAP No. 2R, “Cash, Cash Equivalents, Drafts and Short-Term Investments”, and SSAP No. 103R, “Transfers and Servicing of Financial Assets and Extinguishment of Liabilities” (“SSAPs No. 2R, and No. 103R”). The revisions incorporate concepts that will restrict the classification of rolling related party or affiliated investments as cash equivalents or short-term investments. The investment schedule will identify investments (or substantially similar investments) that remain on the short-term and cash equivalent schedules for more than one consecutive year. The Company has adopted the revised guidance and enhanced the investment disclosures for annual periods ending December 31, 2020.

In April 2020, the NAIC adopted the overall guidance in FASB ASU 2020-04 – Reference Rate Reform (Topic 848) which provides an optional expedient, allowing for the continuation of certain contracts that are modified in response to reference rate reform. Additionally, it provides waivers from derecognizing hedging transactions, and exceptions for assessing hedge effectiveness as a result of transitioning away from certain interbank offering rates. The Company has elected to prospectively apply this guidance.

In May 2020, the NAIC revised SSAP No. 26R by incorporating a new footnote to clarify that if a debt instrument has been modified in accordance with SSAP No. 36, "Troubled Debt Restructuring" ("SSAP No. 36") or SSAP No. 103R, the assessment of other-than-temporary impairment (“OTTI”) shall be based on modified contractual terms of the debt instrument and it did not have a material effect on the financial statements. There is no impact to the Company’s OTTI assessment as such clarification is consistent with the Company’s pre-existing OTTI policy for the debt instruments in the scope of SSAP No. 26R.

In May 2020, the NAIC adopted revisions to SSAPs No. 3, “Accounting Changes and Correction of Errors”, and No. 51R, “Life Contracts” relating to the Valuation Manual (VM-21), Actuarial Guideline 43 (“AG 43”), and risk-based capital instructions to implement a new variable annuity statutory framework. Changes include: (i) aligning economically-focused hedge assets with liability valuations; (ii) reforming standard scenarios for AG 43 and C3 Phase II; (iii) standardizing capital market assumptions and aligning total asset requirements and reserves, and (iv) requiring Companies to classify reserving changes relating to adoption of VM-21 as a change in valuation basis, with additional disclosures regarding the phase-in period beginning Jan. 1, 2020. The cumulative effect of the change in valuation basis is reported directly through surplus. The Company’s adoption of this revised statutory framework on VM-21 and AG 43 did not materially impact the financial statements.

In April 2016, the NAIC adopted a principle-based reserving (PBR) approach for life insurance products. PBR replaces the reserving methods for life insurance products for which the former formulaic basis for reserves may not accurately reflect the risks or costs of the obligations of the insurer. Although PBR became effective on January 1, 2017, there is a three-year phase-in period starting from January 1, 2017 through January 1, 2020 where companies have the option to value some or all appliable life insurance policies using PBR.

NOTES TO FINANCIAL STATEMENTS

Beginning January 1, 2020, however, all companies not otherwise exempted must adopt and apply PBR for all newly issued life insurance policies. The Company has introduced updated versions of its individual life products in conjunction with the requirement to adopt PBR. These updated products are currently priced to support the principle-based statutory reserve level without the need for reserve financing. The Company has adopted PBR.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

Goodwill represents the excess of the amounts the Company paid to acquire subsidiaries and other businesses over the fair value of their net assets at the date of acquisition. When indication of impairment exists, management tests goodwill for the impairment based upon estimates of the fair value of the acquired entity to which the goodwill relates and compares the carrying value of the acquired entity, including the recorded goodwill, to its estimated fair value at that date. Goodwill is considered impaired when the fair value of the investment in the acquired entity is less than the carrying value of the investment, including the recorded goodwill and the decline is considered other-than-temporary. Given changes in facts and circumstances, this test could lead to reductions in goodwill that could have an adverse effect of the Company's financial condition. Below is a chart detailing the goodwill held by the Company as of December 31, 2021:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original amount of Goodwill	5 Original amount of Admitted Goodwill
Warwick Partners II LLC	2/21/2014	$2,507,252	$425,314	$425,314
Pirlo Energy Holdings, LLC	9/12/2016	$48,000,000	$7,498	$7,498
Dale/P Minerals LP	12/31/2013	$12,000,000	$170,079	$170,079
Total	XXX	$62,507,252	$602,891	$602,891

1 Purchased Entity	6 Admitted Goodwill as of the reporting date	7 Amount of Goodwill amortized during the reporting period	8 Book Value of SCA	9 Admitted Goodwill as a % of SCA BACV, gross of Admitted Goodwill Col. 6/Col. 8
Warwick Partners II LLC	$85,063	$10,633	$20,586,870	0.41 %
Pirlo Energy Holdings, LLC	$3,561	$187	$37,783,303	0.01 %
Dale/P Minerals LP	$34,016	$4,252	$7,840,420	0.43 %
Total	$122,640	$15,072	$66,210,593	XXX%

3B. Statutory Merger

The Company had no statutory mergers during 2021 or 2020.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2021 or 2020.

3D. Impairment Loss

The Company did not recognize any impairment losses related to related to business combinations or goodwill during 2021.

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

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	$17,927,770,631	XXX
Less:		
(2) Admitted Positive Goodwill	$137,712	XXX
(3) Admitted EDP Equipment & Operating System Software	$115,081,944	XXX
(4) Admitted Net Deferred Taxes	$1,949,697,413	XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4)	$15,862,853,562	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	$1,586,285,356	XXX
(7) Current period reported Admitted Goodwill	XXX	$122,640
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	0.001 %

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2021 or 2020.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2021 were: farm loans 6.60% and 1.27%; city loans 6.40% and 0.76%. There were no new purchase money mortgages loaned as of December 31, 2021.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States with the largest concentrations in California (31.17%), Texas (7.80%) and New York (5.86%) and included loans secured by properties in Europe (8.62%), Australia (1.29%), Mexico (1.19%) and Canada (0.37%).

(3) There were no taxes, assessments, or any amounts advanced not included in the mortgage loan total as of December 31, 2021 and December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$3,041,704,957	$0	$0	$0	$18,049,745,019	$33,829,636	$21,125,279,612
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	$0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	$0
	(e) 180+ Days Past Due	0	0	0	0	0	0	$0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$35,638,322	$0	$0	$0	$0	$0	$35,638,322
	(b) Number of Loans	4	0	0	0	0	0	4
	(c) Percent Reduced	0.20%	0%	0%	0%	0%	0%	0.20%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,949,833,693	$0	$0	$0	$19,381,758,651	$72,184,086	$21,403,776,430
	(b) 30-59 days Past Due	33,404,020	0	0	0	0	0	$33,404,020
	(c) 60-89 Days Past Due	0	0	0	0	48,687,896	0	$48,687,896
	(d) 90-179 Days Past Due	14,717,682	0	0	0	0	0	$14,717,682
	(e) 180+ Days Past Due	0	0	0	0	0	0	$0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0.00%	0%	0%	0%	0%	0%	0.00%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$20,065,690	$0	$20,065,690

(5) The Company did not have investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan during 2021 and 2020.

NOTES TO FINANCIAL STATEMENTS

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

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$0	$0	$0	$0	$0	$0	$0
3.	Recorded Investments on Nonaccrual Status	$14,926,172	$0	$0	$0	$0	$0	$14,926,172
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$0	$0	$0	$0	$0	$0	$0
b.	**Prior Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$266,495	$0	$0	$0	$0	$0	$266,495
3.	Recorded Investments on Nonaccrual Status	$14,717,682	$0	$0	$0	$0	$0	$14,717,682
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$272,559	$0	$0	$0	$0	$0	$272,559

(7) The Company did not have allowances for credit losses as of December 31, 2021.

(8) The Company did not have mortgage loans derecognized as a result of foreclosure as of December 31, 2021.

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

5B. Debt Restructuring

	December 31, 2021	December 31, 2020
(1) Total recorded investment in restructuring loans	$0	$2,031,104
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

5C. Reverse Mortgages

The Company did not have reverse mortgages that required disclosure during 2021 or 2020.

5D. Loan-Backed Securities

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

(2) As of December 31, 2021, the Company had no loan-backed securities, within the scope of SSAP No. 43R, “Loan-backed and Structured Securities” with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains (losses)" recorded in compliance with SSAP No. 43R for the year ended December 31, 2021.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
00105HDZ6	$413,520	$413,334	$186	$413,334	$409,535	2Q21
00105HDZ6	403,859	396,844	7,015	396,844	396,866	3Q21
29445FAD0	85,452	75,459	9,993	75,459	67,754	3Q21
00105HDZ6	386,135	379,870	6,265	379,870	379,870	4Q21
29445FAD0	69,071	59,622	9,449	59,622	59,622	4Q21
17029PAA3	23,709,076	17,326,411	6,382,665	17,326,411	17,326,410	4Q21
84751PLP2	726	604	122	604	604	4Q21
Total	$25,067,839	$18,652,144	$6,415,695	$18,652,144	$18,640,661	

(4) As of December 31, 2021 the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

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

a. Aggregate amount of unrealized losses:

1. Less than 12 Months ($31,643,749)
2. 12 Months or Longer ($25,685,436)

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

1. Less than 12 Months $5,625,626,214
2. 12 Months or Longer $644,565,011

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of December 31, 2021 and December 31, 2020.

(2) Assets Pledged as Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of December 31, 2021. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of December 31, 2021. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

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

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

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

December 31, 2020	
	(1) Fair Value
1. Securities Lending:	
(a) Open	$3,145,581,763
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$3,145,581,763
(g) Securities Received	0
(h) Total Collateral Received	$3,145,581,763
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $3,101,079,794 as of December 31, 2020, including the investment in NAIC Exempt (FNMA) pass-through securities.

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

(4) As of December 31, 2021, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

(5) Collateral Reinvestment

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

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

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-

NOTES TO FINANCIAL STATEMENTS

term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2021, the Company has sufficient assets to cover its secured borrowing liability.

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

December 31, 2020		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	338,452,119	340,758,771
(c) 31 to 60 Days	93,470,127	93,559,646
(d) 61 to 90 Days	128,456,785	128,444,594
(e) 91 to 120 Days	121,138,615	121,360,614
(f) 121 to 180 Days	216,218,645	217,057,522
(g) 181 to 365 Days	602,605,146	605,954,815
(h) 1 to 2 years	1,100,501,825	1,111,298,691
(i) 2 to 3 years	419,874,266	423,591,800
(j) Greater than 3 years	57,531,751	59,053,341
(k) Subtotal	$3,078,249,279	$3,101,079,794
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$3,078,249,279	$3,101,079,794
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2020, the Company has sufficient assets to cover its secured borrowing liability.

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

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

(7) As of December 31, 2021, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2021, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$7,510,016,207	$6,526,404,166	$6,676,581,330	$7,223,051,355
Overnight	496,542,700	485,418,351	487,951,800	4,758,921,624
2 Days to 1 Week	496,542,700	485,418,351	487,951,800	4,672,548,466
>1 Week to 1 Month	496,542,700	485,418,351	486,335,550	479,262,050
>1 Month to 3 Months	484,803,550	483,109,100	486,335,550	440,547,050
>3 Months to 1 Year	0	0	0	0
> 1 Year	$0	$0	$0	$0
b. Ending Balance				
Open - No Maturity	$6,045,900,558	$6,245,079,606	$6,304,489,095	$6,468,874,162
Overnight	0	0	0	0
2 Days to 1 Week	0	0	0	0
>1 Week to 1 Month	484,803,550	482,008,150	479,262,050	0
>1 Month to 3 Months	0	0	0	437,724,600
>3 Months to 1 Year	0	0	0	0
> 1 Year	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2021.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	$0	$0	$0
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$8,111,420,237	$7,104,667,682	$7,277,640,400	$7,820,119,049
b. Ending Balance				
1. BACV	$5,411,935,672	$5,401,419,380	$5,469,220,210	$5,640,219,076
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$6,626,966,821	$6,855,439,463	$6,880,154,549	$7,024,656,998

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$0	$5,640,219,076	$0	$0
b. Bonds - FV	$0	$7,024,656,998	$0	$0
c. LB & SS - BACV	0	0	0	0
d. LB & SS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	$0	$5,640,219,076	$0	$0
q. Total Assets- FV	$0	$7,024,656,998	$0	$0

ENDING BALANCE

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$8,005,940,257	$7,011,207,716	$7,162,916,880	$7,702,313,405
2. Securities (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$6,530,704,108	$6,727,087,756	$6,783,751,145	$6,906,598,762
2. Securities (FV)	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$6,906,598,762	$0	$0	$0
b. Bonds - FV	0	0	0	0
c. LB & SS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	$6,906,598,762	$0	$0	$0

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$6,468,874,162
b. 30 Days or Less	$0
c. 31 to 90 days	$437,724,600
d. >90 Days	$0

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$1,454,043,190	$1,467,969,617
b. 31 to 60 Days	$522,241,374	$522,294,518
c. 61 to 90 Days	$784,087,366	$784,506,890
d. 91 to 120 Days	$159,029,713	$159,433,374
e. 121 to 180 Days	$269,858,288	$270,383,014
f. 181 to 365 Days	$742,075,651	$745,264,765
g. 1 to 2 Years	$1,483,208,175	$1,486,921,798
h. 2 to 3 Years	$865,374,798	$865,708,045
i. > 3 Years	$406,225,567	$406,877,089

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$8,005,940,257	$7,011,207,716	$7,162,916,880	$7,702,313,405
2. Securities Collateral (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash (Collateral - All)	$6,530,704,108	$6,727,087,756	$6,783,751,145	$6,906,598,762
2. Securities Collateral (FV)	$0	$0	$0	$0

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

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

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	$0	$0	$0	$0
2. Overnight	$0	$0	$0	$100,000,000
3. 2 Days to 1 Week	$0	$0	$0	$0
4. >1 Week to 1 Month	$0	$0	$0	$0
5. >1 Month to 3 Months	$0	$0	$0	$0
6. >3 Months to 1 Year	$0	$0	$0	$0
7. > 1 Year	$0	$0	$0	$0
b. Ending Balance				
1. Open - No Maturity	$0	$0	$0	$0
2. Overnight	$0	$0	$0	$0
3. 2 Days to 1 Week	$0	$0	$0	$0
4. >1 Week to 1 Month	$0	$0	$0	$0
5. >1 Month to 3 Months	$0	$0	$0	$0
6. >3 Months to 1 Year	$0	$0	$0	$0
7. > 1 Year	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2021.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$0	$0	$0	$100,000,000
b. Ending Balance	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

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

ENDING BALANCE

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

(7) Collateral Provided - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$0	$0	$0	$0
2. Securities (FV)	$0	$0	$0	$102,000,207
3. Securities (BACV)	$0	$0	$0	$0
4. Nonadmitted Subset (BACV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$0	$0	$0	$0
2. Securities (FV)	$0	$0	$0	$0
3. Securities (BACV)	$0	$0	$0	$0
4. Nonadmitted Subset (BACV)	$0	$0	$0	$0

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

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

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$0	$0	$0	$100,000,000
2. Securities (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$0	$0	$0	$0
2. Securities (FV)	$0	$0	$0	$0

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/ Acquired with Cash Collateral	$0	$0	$0	$100,000,000
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Repo Securities Sold/ Acquired with Cash Collateral	$0	$0	$0	$0
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2021.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2021.

5J. Real Estate

The Company did not have investments in real estate that required disclosure during 2021 or 2020.

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

The Company has $33,529,541 of low-income housing tax credits ("LIHTC") and other tax benefits as of December 31, 2021. The Company has $203,939,374 of LIHTC property investments as of December 31, 2021. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 4 investments, 6-10 years – 2 investments, over 10 years – 2 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the year ended December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

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

Restricted Asset Category		Gross Restricted								Percentage	
		As of December 31, 2021					6	7	As of December 31, 2021			
		1	2	3	4	5			8	9	10	11
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral held under security lending agreements	3,535,812,178	0	2,710,262,464	0	6,246,074,642	5,810,647,452	435,427,190	0	6,246,074,642	1.902%	1.926%
c.	Subject to repurchase agreements	5,640,219,076	0	0	0	5,640,219,076	5,726,369,010	(86,149,934)	0	5,640,219,076	1.718%	1.739%
d.	Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	476,284,707	0	0	0	476,284,707	510,127,254	(33,842,547)	0	476,284,707	0.145%	0.147%
i.	FHLB capital stock	80,504,900	0	0	0	80,504,900	147,402,000	(66,897,100)	0	80,504,900	0.025%	0.025%
j.	On deposit with state	5,220,984	0	0	0	5,220,984	5,261,468	(40,484)	0	5,220,984	0.002%	0.002%
k.	On deposit with other regulatory bodies	0	0	0	0	0	30,000	(30,000)	0	0	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	1,153,684,880	0	0	0	1,153,684,880	2,813,869,908	(1,660,185,028)	0	1,153,684,880	0.351%	0.356%
m.	Pledged as collateral not captured in other categories	18,942,975,514		210,822,999	0	19,153,798,513	18,794,905,513	358,893,000	0	19,153,798,513	5.833%	5.906%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total restricted assets	$29,834,702,239	$0	$2,921,085,463	$0	$32,755,787,702	$33,808,612,605	($1,052,824,903)	$0	$32,755,787,702	9.976%	10.101%

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

NOTES TO FINANCIAL STATEMENTS

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

Description of Assets	Gross Restricted							Percentage	
	As of December 31, 2021							As of December 31, 2021	
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$402,553,279	$0	$210,822,999	$0	$613,376,278	$1,032,289,982	($418,913,704)	$613,376,278	0.187 %	0.189 %
Reinsurance Trust Assets	16,513,167,212	0	0	0	16,513,167,212	17,762,615,530	(1,249,448,318)	16,513,167,212	5.029 %	5.092 %
Funded Reinsurance Pledged Collateral	2,027,255,023	0	0	0	2,027,255,023	0	2,027,255,023	2,027,255,023	0.617 %	0.625 %
Total	$18,942,975,514	$0	$210,822,999	$0	$19,153,798,513	$18,794,905,512	$358,893,001	$19,153,798,513	5.833 %	5.906 %

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

(3) The Company did not have other restricted assets as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements as of December 31, 2021 were as follows:

Collateral Assets	1 Booked/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted	4 % of BACV to Total Admitted Assets
General Account :				
a. Cash, Cash Equivalents, and Short-Term Investments	$2,791,835,143	$2,791,694,810	1.671 %	1.713 %
b. Schedule D, Part 1	19,524,999,964	20,846,298,263	11.688 %	11.979 %
c. Schedule D, Part 2, Section 1	2,300,000	2,429,830	0.001 %	0.001 %
d. Schedule D, Part 2, Section 2	92,288,042	92,288,042	0.055 %	0.057 %
e. Schedule B	4,538,883,699	4,720,230,314	2.717 %	2.785 %
f. Schedule A	0	0	0.000 %	0.000 %
g. Schedule BA, Part 1	13,045,897	14,466,608	0.008 %	0.008 %
h. Schedule DL, Part 1	0	0	0.000 %	0.000 %
i. Other	2,030,498,290	4,552,666,467	1.216 %	1.246 %
j. Total Collateral Assets	$28,993,851,035	$33,020,074,334	17.357 %	17.788 %
Separate Account :				
k. Cash, Cash Equivalents, and Short-Term Investments	$2,561,825,471	$2,561,825,337	1.588 %	1.588 %
l. Schedule D, Part 1	87,890,740	205,993,374	0.054 %	0.054 %
m. Schedule D, Part 2, Section 1	0	0	0.000 %	0.000 %
n. Schedule D, Part 2, Section 2	0	0	0.000 %	0.000 %
o. Schedule B	0	0	0.000 %	0.000 %
p. Schedule A	0	0	0.000 %	0.000 %
q. Schedule BA, Part 1	0	0	0.000 %	0.000 %
r. Schedule DL, Part 1	0	0	0.000 %	0.000 %
s. Other	0	129,148,123	0.000 %	0.000 %
t. Total Collateral Assets	$2,649,716,211	$2,896,966,834	1.643 %	1.643 %

		1	2
		Amount	% of Liability to Total Liabilities
u.	Recognized Obligation to Return Collateral Asset (General Account)	$10,798,142,472	7.479%
v.	Recognized Obligation to Return Collateral Asset (Separate Account)	$2,779,113,497	1.728%

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of December 31, 2021.

5N. Offsetting and Netting of Assets and Liabilities

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

5O. 5GI* Securities

Details of 5* securities as of December 31, 2021 and December 31, 2020 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	20	23	$140,069,379	$115,498,525	$142,486,981	$106,377,796
(2) LB&SS	15	16	35,094,400	42,603,170	36,185,945	43,052,234
(3) Preferred Stock	2	1	7,022,857	1,490,577	15,091,002	1,490,577
(4) Total	37	40	$182,186,636	$159,592,272	$193,763,928	$150,920,607

5P. Short Sales

The Company did not have unsettled or settled short sale transactions outstanding for the year ended December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the year ended December 31, 2021 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	201	148
Aggregate amount of investment income	$92,382,038	$58,154,126

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

The Company did not have any cash pool assets within the scope of SSAP No. 2R that required disclosure as of December 31, 2021.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. The Company did not have investments in any joint venture, partnership or LLC that exceeds 10% of admitted assets during 2021.

6B. The Company recognized $39,318,738 and $0 impairment losses in its investments in joint ventures, partnerships and LLC's for the years ended December 31, 2021 and 2020, respectively.

7. INVESTMENT INCOME

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

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due for the year ended December 31, 2021.

Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. There was no non-admitted due and accrued rental income on real estate for the year ended December 31, 2021.

Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $63,459,070 for the year ended December 31, 2021.

Other Invested Assets – There was no non-admitted due and accrued income on other invested assets for the year ended December 31, 2021.

8. DERIVATIVE INSTRUMENTS

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

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

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

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

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

Types of Derivative Instruments and Derivative Strategies

Derivative instruments used by the Company include currency swaps, currency forwards, interest rate swaps, interest rate options, total return swaps, treasury futures, equity options (including rights and warrants), equity futures, interest rate forwards and credit default

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swaps. For those hedge transactions which qualify for hedge accounting, the change in the carrying value or cash flow of the derivative is recorded in a manner consistent with the changes in the carrying value or cash flow of the hedged asset, liability, firm commitment or forecasted transaction. For hedges of net investments in a foreign operation, changes in fair value of such derivatives, to the extent effective, are recorded in “Change in net unrealized capital gains”. In measuring effectiveness, with respect to certain hedge relationships, the Company's risk management strategy may define specific risk being hedged and it may exclude specific components of derivatives gains or losses unrelated to the defined risk; such excluded components are recognized in "Change in net unrealized capital gains" over the term of the hedge relationship.

Interest Rate Contracts

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

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

Equity Contracts

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

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

Foreign Exchange Contracts

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

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

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

Other Contracts

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

Credit Contracts

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

Counterparty Credit Risk

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

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

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The table below depicts the derivatives owned by the Company:

	Derivatives Financial Instruments					
	12/31/2021			12/31/2020		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$2,356,441,230	$98,979,414	$98,979,414	$2,341,993,079	$141,760,159	$141,760,159
Liabilities	$229,200,000	$20,565,426	$20,565,426	$216,300,000	$30,415,403	$30,415,403
Swaps:						
Assets	37,669,882,368	3,549,211,307	4,115,115,450	26,094,798,951	4,682,257,316	5,387,864,804
Liabilities	26,109,910,280	1,673,524,935	1,640,825,030	31,154,966,475	3,076,289,051	3,100,362,825
Forwards:						
Assets	3,193,063,005	56,214,036	86,658,112	1,200,797,507	44,727,246	61,080,204
Liabilities	2,996,820,907	35,488,371	105,510,642	2,767,313,563	49,938,646	158,502,139
Futures:						
Assets	4,662,600,000	4,624,900	57,797,164	3,465,028,592	27,199,900	20,013,991
Liabilities	1,259,002,102	0	3,222,986	87,268,086	0	32,848
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	1	1	0	0	0
Totals:						
Assets	$47,881,986,603	$3,709,029,657	$4,358,550,140	$33,102,618,129	$4,895,944,621	$5,610,719,158
Liabilities	$30,594,933,289	$1,729,578,733	$1,770,124,085	$34,225,848,124	$3,156,643,100	$3,289,313,215

* Non-performance risk (“NPR”) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, “Fair Value Measurements,” (“SSAP No. 100”), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company’s net asset affiliated derivative position as a result of NPR consideration as of December 31, 2021 and December 31, 2020 was $1 and $0, respectively.

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2021:

Fiscal Year	Premium Payments Due
2022	$30,349,000
2023	0
2024	24,876,750
2025	0
Thereafter	0
Total Future Settled Premiums	$55,225,750

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	$55,225,750	$38,117,072	$93,342,822
Current Year	$55,225,750	$980,257	$56,206,007

9. INCOME TAXES

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

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is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2021 and December 31, 2020.

The U.S. Tax Cuts and Jobs Act of 2017 (the "Tax Act of 2017"), was enacted into law on December 22, 2017 and is generally effective starting in 2018. The Tax Act of 2017 changes the taxation of businesses and individuals by lowering tax rates and broadening the tax base through the acceleration of taxable income and the deferral or elimination of certain deductions, as well as changing the system of taxation of earnings of foreign subsidiaries. The most significant changes for the Company are: (1) the reduction of the corporate tax rate from 35% to 21%; (2) revised methodologies for determining deductions for tax reserves and the dividends received deduction ("DRD"); and (3) an increased capitalization and amortization period for acquisition costs related to certain products.

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

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

	12/31/2021			12/31/2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$4,471,629,198	$144,533,662	$4,616,162,860	$4,393,208,983	$95,194,180	$4,488,403,163	$78,420,215	$49,339,482	$127,759,697
b. Statutory Valuation Allowance Adjustments	0	0	$0	0	0	$0	0	0	$0
c. Adjusted Gross DTA	4,471,629,198	144,533,662	$4,616,162,860	4,393,208,983	95,194,180	$4,488,403,163	78,420,215	49,339,482	$127,759,697
d. DTA Nonadmitted	342,086,567	0	$342,086,567	631,410,004	0	$631,410,004	(289,323,437)	0	($289,323,437)
e. Subtotal (Net Admitted DTA)	$4,129,542,631	$144,533,662	$4,274,076,293	$3,761,798,979	$95,194,180	$3,856,993,159	$367,743,652	$49,339,482	$417,083,134
f. DTL	2,015,171,644	309,737,603	$2,324,909,247	2,068,030,587	260,734,548	$2,328,765,135	(52,858,943)	49,003,055	($3,855,888)
g. Net Admitted DTA	$2,114,370,987	($165,203,941)	$1,949,167,046	$1,693,768,392	($165,540,368)	$1,528,228,024	$420,602,595	$336,427	$420,939,022

Change in Net DTA	$131,615,585
Less: Change in Net DTL on unrealized (gains)/losses	(165,601,765)
Less: Shared based payment adjustment	0
Less: Other balance sheet reclass	0
Change in net deferred income tax	$297,217,350

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

	12/31/2021			12/31/2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to 11.a. (loss carrybacks)	$0	$40,422,285	$40,422,285	$0	$34,267,663	$34,267,663	$0	$6,154,622	$6,154,622
b. Admitted pursuant to 11.b. (Realization)	1,908,744,761	0	$1,908,744,761	1,493,960,360	0	$1,493,960,360	414,784,401	0	$414,784,401
1. Realization per 11.b.i	1,908,744,761	0	$1,908,744,761	1,768,142,343	0	$1,768,142,343	140,602,418	0	$140,602,418
2. Limitation per 11.b.ii	XXX	XXX	$2,562,243,274	XXX	XXX	$1,493,960,360	XXX	XXX	$1,068,282,914
c. Admitted pursuant to 11.c	2,220,797,870	104,111,377	$2,324,909,247	2,267,838,619	60,926,517	$2,328,765,136	(47,040,749)	43,184,860	($3,855,889)
d. Total Admitted pursuant to SSAP 101	$4,129,542,631	$144,533,662	$4,274,076,293	$3,761,798,979	$95,194,180	$3,856,993,159	$367,743,652	$49,339,482	$417,083,134

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

	12/31/2021	12/31/2020
	Total	Total
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	839.944 %	714.543 %
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$22,463,067,884	$14,946,457,318

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4.

	12/31/2021		12/31/2020		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Impact of Tax-Planning Strategies:						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$4,471,629,198	$144,533,662	$4,393,208,983	$95,194,180	$78,420,215	$49,339,482
2. Percentage of adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to the tax character	0%	0%	0%	0%	0 %	0 %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$4,129,542,631	$144,533,662	$3,761,798,979	$95,194,180	$367,743,652	$49,339,482
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to that tax character	0%	0%	0%	100 %	0 %	(100)%

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

B. Deferred tax liabilities not recognized:

There were no deferred tax liabilities that are not recognized.

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

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

1. Current Income Tax:

	As of 12/31/2021	As of 12/31/2020	Change
a. Federal	$588,206,168	$19,985,685	$568,220,483
b. Foreign	3,081,123	2,525,633	555,490
c. Subtotal	$591,287,291	$22,511,318	$568,775,973
d. Federal income tax on net capital gains	27,643,538	59,302,053	(31,658,515)
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	$618,930,829	$81,813,371	$537,117,458

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2. .DTAs Resulting from Book/Tax Differences:

	As of 12/31/2021	As of 12/31/2020	Change
a. Ordinary:			
Insurance Reserves	$2,130,445,410	$2,096,221,005	$34,224,405
Policyholder Dividends	207,752,444	223,203,638	(15,451,194)
Deferred Acquisition Costs	502,586,383	476,288,453	26,297,930
Employee Benefits	719,769,644	743,297,087	(23,527,443)
Invested Assets	709,891,050	646,466,737	63,424,313
Non-Admitted Assets	119,260,870	161,173,390	(41,912,520)
Other Deferred Tax Assets	81,923,397	46,558,673	35,364,724
Subtotal	4,471,629,198	4,393,208,983	78,420,215
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	342,086,567	631,410,004	(289,323,437)
d. Total admitted ordinary DTA	$4,129,542,631	$3,761,798,979	$367,743,652
e. Capital			
Invested Assets – Bonds, Stocks, & Other	144,533,662	95,194,180	49,339,482
Subtotal	$144,533,662	$95,194,180	$49,339,482
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Total admitted capital DTA	$144,533,662	$95,194,180	$49,339,482
i. Total admitted DTA (Ordinary and Capital)	$4,274,076,293	$3,856,993,159	$417,083,134

3. DTLs Resulting from Book/Tax Differences:

	As of 12/31/2021	As of 12/31/2020	Change
a. Ordinary:			
Insurance Reserves	$870,296,380	$959,165,809	($88,869,429)
Invested Assets – Derivatives & Other	$1,083,884,992	$1,007,060,438	$76,824,554
Other	$60,990,272	$101,804,340	($40,814,068)
Subtotal	$2,015,171,644	$2,068,030,587	($52,858,943)
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	309,737,603	260,734,548	49,003,055
Subtotal	$309,737,603	$260,734,548	$49,003,055
c. Total DTLs	$2,324,909,247	$2,328,765,135	($3,855,888)
4. Net DTAs/DTLs	**$1,949,167,046**	**$1,528,228,024**	**$420,939,022**

D. Analysis of Actual Income Tax Expense

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

	As of 12/31/2021	As of 12/31/2020	Change
Expected federal income tax expense	$317,804,294	$548,288,720	($230,484,426)
Non taxable investment income	(83,841,699)	(62,611,958)	(21,229,741)
Tax Credits	(36,025,702)	(46,845,669)	10,819,967
Items in Equity	106,639,317	(34,765,602)	141,404,919
Prior Year True-up	16,620,659	0	16,620,659
STAT Reserve Basis Change	0	(810,737)	810,737
Change in Law	3,844,697	(3,805,879)	7,650,576
Prior Year Audit Settlement	(5,212,450)	1,519,113	(6,731,563)
Other amounts	1,884,363	11,289,551	(9,405,188)
Total incurred income tax expense	$321,713,479	$412,257,539	($90,544,060)

Non-Taxable Investment Income. The U.S. Dividends Received Deduction ("DRD") reduces the amount of dividend income subject to U.S. tax and accounts for a significant amount of the non-taxable investment income shown in the table

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above. More specifically, the U.S. DRD constitutes $21,299,044 of the total $83,841,699 of 2021 non-taxable investment income and $17,891,353 of the total $62,611,958 of 2020 non-taxable investment income. The DRD for the current period was estimated using information from 2020, current year investment results, and current year's equity market performance. The actual current year DRD can vary based on factors such as, but not limited to, changes in the amount of dividends received that are eligible for the DRD, changes in the amount of distributions received from fund investments, changes in the account balances of variable life and annuity contracts, and the Company's taxable income before the DRD.

Low-Income Housing and Other Tax Credits. These amounts include incentives within the U.S. tax code for the development of affordable housing aiming at low-income Americans. The Company routinely makes such investments that generate a tax credit which reduces the Company's effective tax rate.

Changes in Tax Law - The CARES Act. On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act (the "CARES Act") was enacted into law. One provision of the CARES Act amends the Tax Act of 2017 and allows companies with net operating losses ("NOLs") originating in 2020, 2019 or 2018 to carry back those losses for up to five years. For 2021, the Company has recorded an income tax benefit of $3,805,879 from carrying the estimated 2018 NOL back to tax years that have a 35% tax rate.

E. Additional Tax Disclosures

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

   At December 31, 2021, the Company had no net operating loss and no tax credit carry forwards.

2. The following is income tax incurred for 2019, 2020, and 2021 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2019	$0	$119,545,879	$119,545,879
2020	0	51,328,533	$51,328,533
2021	0	170,654,188	$170,654,188
Total	$0	$341,528,600	$341,528,600

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

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

The Company's unrecognized tax benefits were $7,518,454 and $16,916,521 as of December 31, 2021 and December 31, 2020, respectively. The Company does not anticipate any significant changes within the next twelve months to its total unrecognized tax benefits related to tax years for which the statute of limitations has not expired.

The Company classifies all interest and penalties related to tax uncertainties as income tax expense (benefit). In 2021 and 2020, the Company recognized $572,300 and $700,353, respectively, in the statement of operations and in the statement of financial positions for tax related interest and penalties.

The tax years that remain subject to examination by the US tax authorities at December 31, 2021 are 2014 through 2021.

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

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

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

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

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

The Company is electing to pay the RTT liability under the permitted installments over 8 years. The Company made $413,093 payment in both 2020 and 2021 and expects to pay $3,511,292 during the next four years to satisfy the RTT liability.

I. The Company did not have AMT credit carryforward as of December 31, 2020 and December 31, 2021.

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

In the fourth quarter of 2021, the Company received a $5,609,277 dividend from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

In February, 2021, the Company recorded a $100,000,000 payable as of December 31, 2020, for a capital contribution to its insurance subsidiary, Pruco Life. The capital contribution was received by Pruco Life prior to March 1, 2021.
In the fourth quarter of 2020, the Company purchased mortgages from an affiliate for $37,788,864, the fair value on the date of the transfer.

In the fourth quarter of 2020, the Company made a capital contribution of $175,000,000, to its insurance subsidiary, Pruco Life.

For the year ended December 31, 2020, the Company received dividends totaling $22,630,384 from its insurance subsidiary, PLIC.

In the third quarter of 2020, the Company purchased mortgages from an affiliate for $19,701,899, the fair value on the date of the transfer.

In the third quarter of 2020, the Company purchased fixed maturity securities from an affiliate for $31,670,039, the fair value on the date of the transfer.

In the third quarter of 2020, the Company purchased fixed maturity securities from an affiliate for $33,469,733, the fair value on the date of the transfer.

In the third quarter of 2020, the Company purchased equity securities from an affiliate for $29,684,470, the fair value on the date of the transfer.

In the third quarter of 2020, the Company made a capital contribution of $75,000,000, to its insurance subsidiary, Pruco Life.

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
1	12/13/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
2	12/13/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
3	3/29/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
4	1/28/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
5	11/19/2020	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
6	9/8/2020	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
7	3/25/2020	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A

(2) The Company did not have any material related party transactions involving services not disclosed on Schedule Y as of December 31, 2021.

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

a. Description of Transaction

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

b. The Company did not receive any assets as part of the material related party transactions not disclosed on Schedule Y as of December 31, 2021.

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
1	The Prudential Foundation	Cash	$2,200,000
2	The Prudential Foundation	Cash	$35,000,000
3	The Prudential Foundation	Cash	$2,400,000
4	The Prudential Foundation	Equity securities	$7,697,847
5	The Prudential Foundation	Cash	$2,300,000
6	The Prudential Foundation	Equity securities	$29,684,470
7	The Prudential Foundation	Cash	$40,000,000
Total			$119,282,317

(4) The Company did not owe any amounts to or from a related party not disclosed on Schedule Y as of December 31, 2021.

10D. At December 31, 2021, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $354,127,440, and a "Payable to parents, subsidiaries and affiliates" of $155,226,405. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

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

NOTES TO FINANCIAL STATEMENTS

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company's products. Commission expenses for December 31, 2021 and December 31, 2020 were $4,957,265 and $3,722,189, respectively.

The Company has a revenue sharing agreement with PGIM Investments LLC ("PGIM Investments") whereby the Company receives fee income based on policyholders' separate account balances invested in the Prudential Series Fund. Income received from PGIM Investments related to this agreement was $15,628,436 and $6,272,208 for December 31, 2021 and December 31, 2020, respectively.

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

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

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

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

10J. The Company did not recognize an impairment write-down for any investment in SCAs as of December 31, 2021.

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

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

10M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$0	$0	$0
Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
b. SSAP No. 97 8b(ii) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(ii) Entities	XXX	$0	$0	$0
c. SSAP No. 97 8b(iii) Entities				
Colico II, Inc.	100 %	$587,471,037	$587,471,037	
COLICO, INC.	100 %	2,297,436,571	2,297,436,571	
Orchard Street Acres Inc.	100 %	1,283,462,012	1,283,462,012	
Prudential Realty Securities, Inc. (Common)	100 %	529,009,406	529,009,406	
Prudential Realty Securities, Inc. PFD	50.4 %	171,259	171,259	
PGIM Loan Originator	73 %	164,874,102	164,874,102	
Total SSAP No. 97 8b(iii) Entities	XXX	$4,862,424,387	$4,862,424,387	$0
d. SSAP No. 97 8b(iv) Entities				
Lotus Reinsurance Company Ltd.	100 %	$124,076,363	$124,076,363	$0
Total SSAP No. 97 8b(iv) Entities	XXX	$124,076,363	$124,076,363	$0
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$4,986,500,750	$4,986,500,750	$0
f. Aggregate Total (a+e)	XXX	$4,986,500,750	$4,986,500,750	$0

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$0			
Total SSAP No. 97 8a Entities	XXX	XXX	$0	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$0			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$0	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Colico II, Inc.	S2	10/7/2021	$587,471,037	Yes	N	I
COLICO, INC.	S2	10/7/2021	2,297,436,571	Yes	N	I
Orchard Street Acres Inc.	S2	10/7/2021	1,283,462,012	Yes	N	I
Prudential Realty Securities, Inc. (Common)	S2	8/10/2021	529,009,406	Yes	N	I
Prudential Realty Securities, Inc. PFD	S2	8/9/2021	171,259	Yes	N	I
PGIM Loan Originator	S1	12/15/2021	164,874,102	Yes	N	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$4,862,424,387	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Lotus Reinsurance Company Ltd.	S1	In Process	N/A	N/A	N/A	N/A
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$4,862,424,387	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$4,862,424,387	XXX	XXX	XXX

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

** I- Immaterial or M- Material

10N. Investment in Insurance SCAs

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

NOTES TO FINANCIAL STATEMENTS

10O. SCA or SSAP 48 Entity Loss Tracking

SCA or SSAP 48 Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Loss)	Reporting Entity's Share of Equity-Including Negative Equity	Guaranteed Obligation-Commitment for Financial Support (Yes/No)	Amount of the Recognized Guarantee Under SSAP No. 5R
Allsop Venture Partners III	$0	($194,750)	($194,750)	No	$0
Choctaw Generation, LP	($835,181)	($13,791,870)	($13,791,870)	No	$0
Consonance Private Equity II, L.P.	($38,606)	($103,594)	($103,594)	No	$0
Pramerica Real Estate Capital III (Core Debt) L.P.	$9,105	$2,066	$0	No	$0
Pru Brazilian Capital Fund	$0	($22,962)	($22,962)	No	$0
Prudential Impact Investments Private Debt LLC	($556)	($14,542)	($14,542)	No	$0
Prudential Mortgage SKP Venture LLC	$0	($855)	($855)	No	$0
RES Battery Storage Holding LLC	($920,880)	($6,217,724)	($6,217,724)	No	$0
Westbrook Real Estate Fund XI, L.P.	$3,328,853	$3,306,216	$1,294,996	No	$0

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2021.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Pru Funding LLC - LT	06/26/2008	Cash	$64,436,000	$64,436,000	6.90%	6.90%	None	$4,446,084
DC- LT	06/28/2016	Cash	$0	$0	3.09%	3.09%	None	$2,611,770
Pru Funding LLC - ST	Various	Cash	$0	$0	Various	Various	None	$29,505

Scheduled principal repayments on debt as of December 31, 2021 are $0 in 2022, $64,436,000 in 2023, $0 in 2024, $0 in 2025, $0 in 2026, and $0 in 2027 and beyond. As of December 31, 2021, accrued interest was $753,364.

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

11B. FHLB (Federal Home Loan Bank) Agreements

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

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of December 31, 2021, the 5% limitation equates to a maximum amount of pledged assets of $7,710,369,600 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $6,859,328,362 of which $1,047,125,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY’s discretion and to the availability of qualifying assets at the Company.

As of December 31, 2021, the Company had pledged assets with a fair value of $1,208,812,986 supporting aggregate outstanding collateralized funding agreements. As of December 31, 2021, outstanding funding agreements, totaling $1,047,125,000 are included in “Policyholders’ account balances.” The fair value of qualifying assets that were available to the Company but not pledged amounted to $3,700,346,348 as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

12/31/2021

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

12/31/2020

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$34,131,300	34,131,300	0
Activity Stock	$113,270,700	113,270,700	0
Excess Stock	$0	0	0
Aggregate Total	$147,402,000	$147,402,000	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$6,559,320,766	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2021

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

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

2. General Account as of 12/31/2021

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

3. Separate Accounts as of 12/31/2021

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

4. Total General and Separate Accounts as of 12/31/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$3,049,842,853	$2,813,869,908	$2,517,125,000

b. Maximum Amount Pledged during period ended December 31, 2021

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

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

NOTES TO FINANCIAL STATEMENTS

2. General Account as of 12/31/2021

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

3. Separate Accounts as of 12/31/2021

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

4. Total General and Separate Accounts as of 12/31/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$3,049,842,853	$2,813,869,908	$2,517,125,000

(4) Borrowing from FHLB

a. Amount as of December 31, 2021

12/31/2021

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

12/31/2020

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$2,517,125,000	2,517,125,000	0	2,522,299,316
Other	$0	0	0	XXX
Aggregate Total	$2,517,125,000	$2,517,125,000	$0	$2,522,299,316

b. Maximum Amount during period ended December 31, 2021

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$0	$0	$0
Funding Agreements	$1,782,125,000	1,782,125,000	0
Other	$0	0	0
Aggregate Total	$1,782,125,000	$1,782,125,000	$0

c. FHLB - Prepayment Obligations as of December 31, 2021

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

NOTES TO FINANCIAL STATEMENTS

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

A. The Company has funded and non-funded non-contributory defined benefit pension plans ("Pension Benefits"), which cover substantially all of its employees. For some employees, benefits are based on final average earnings and length of service (the "traditional formula"), while benefits for other employees are based on an account balance that takes into consideration age, length of service and earnings during their career (the "cash balance formula"). At December 31, 2021, approximately 89% of the Company's Pension Benefits relate to its domestic qualified pension plan, which initially determined benefits based on the traditional formula. Effective January 1, 2001, active domestic employees covered under this plan were given the option to convert from the traditional formula to the cash balance formula, and all new domestic employees began accruing benefits under the cash balance formula. As of December 31, 2021, approximately 67% and 33% of the benefit obligation under this plan relates to participants under the traditional formula and cash balance formula, respectively. At December 31, 2021, the vast majority of active employees under this plan are accruing benefits under the cash balance formula.

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

On November 30, 2021, the Company announced that it will modify the Retiree Medical Savings Account ("RMSA") program, one of the components of Other Postretirement Benefits. The RMSA program will no longer be offered to new employees effective January 1, 2022, while active employees will no longer receive service credits and retirees will no longer receive interest credits at some point after June 30, 2022. In addition, the Company added a 20-year time limit for retirees to utilize the RMSA (previously there was no time limit).

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

(1) Change in benefit obligation:

a. Pension Benefits

	Overfunded		Underfunded	
	2021	**2020**	**2021**	**2020**
1. Benefit obligation at the beginning of year	($11,990,938,234)	($11,185,579,528)	($1,405,273,513)	($1,333,063,096)
2. Service cost	(208,960,771)	(193,423,724)	(43,953,285)	(39,847,075)
3. Interest cost	(303,417,352)	(363,749,414)	(35,905,793)	(43,469,728)
4. Contributions by plan participants	0	0		0
5. Actuarial gain (loss)	302,012,810	(926,765,159)	(2,177,160)	(86,791,700)
6. Foreign currency exchange rate changes	0	0		0
7. Benefits paid	668,301,697	678,579,591	108,911,722	104,844,745
8. Plan amendments	0	0		0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(946,624)	(6,946,659)
10. Benefit obligation at end of year	($11,533,001,850)	($11,990,938,234)	($1,379,344,653)	($1,405,273,513)

b. Postretirement Benefits

	Overfunded		Underfunded	
	2021	**2020**	**2021**	**2020**
1. Benefit obligation at the beginning of year	$0	$0	($1,989,566,990)	($1,950,176,551)
2. Service cost	0	0	(23,522,523)	(21,376,709)
3. Interest cost	0	0	(46,604,293)	(61,791,348)
4. Contributions by plan participants	0	0	(22,723,052)	(22,185,091)
5. Actuarial gain (loss)	0	0	60,283,757	(96,650,989)
6. Foreign currency exchange rate changes	0	0	(112,144)	(191,494)
7. Benefits paid	0	0	171,689,911	169,813,694
8. Plan amendments	0	0	120,962,357	0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(4,578,815)	(7,008,502)
10. Benefit obligation at end of year	$0	$0	($1,734,171,792)	($1,989,566,990)

NOTES TO FINANCIAL STATEMENTS

c. Special or Contractual Benefits Per SSAP No. 11

		Overfunded		Underfunded	
		2021	2020	2021	2020
1.	Benefit obligation at the beginning of year	$0	$0	($64,539,000)	($59,665,000)
2.	Service cost	0	0	(43,118,000)	(56,495,000)
3.	Interest cost	0	0	(578,000)	(1,206,000)
4.	Contributions by plan participants	0	0	(13,424,000)	(11,692,000)
5.	Actuarial gain (loss)	0	0	(581,000)	4,531,000
6.	Foreign currency exchange rate changes	0	0	0	0
7.	Benefits paid	0	0	66,783,000	59,988,000
8.	Plan amendments	0	0	0	0
9.	Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	0	0
10.	**Benefit obligation at end of year**	$0	$0	($55,457,000)	($64,539,000)

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Plan assets at the beginning of year	$14,287,617,751	$13,276,881,951	$1,543,726,233	$1,514,591,499	$49,395,652	$58,274,839
b. Actual return on plan assets	1,052,915,210	1,689,315,391	169,854,701	167,222,735	(373,829)	3,743,099
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	108,911,722	104,844,745	7,023,289	9,540,602	50,499,000	44,920,991
e. Plan participants' contributions	0	0	22,723,052	22,185,091	13,424,000	20,692,000
f. Benefits paid	(777,213,419)	(783,424,336)	(171,689,911)	(169,813,694)	(90,163,411)	(78,235,277)
g. Business combinations, divestitures, settlements	0	0	0	0	0	0
h. Plan assets at the end of year	$14,672,231,264	$14,287,617,751	$1,571,637,364	$1,543,726,233	$22,781,412	$49,395,652

(3) Funded status:

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Components				
1. Prepaid benefit costs	$5,707,475,029	$5,662,938,091	$0	$0
2. Overfunded plan assets	(2,568,245,615)	(3,366,258,574)	0	0
3. Accrued benefit costs	(1,219,298,775)	(1,187,570,836)	55,312,413	57,450,993
4. Liability for pension benefits	($160,045,877)	($217,702,677)	($217,846,840)	($503,291,750)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$3,139,229,414	$2,296,679,517	$0	$0
2. Liabilities recognized	(1,759,884,762)	(1,405,273,513)	(162,534,427)	(445,840,757)
c. Unrecognized liabilities	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Service cost	$252,914,056	$233,270,799	$23,522,523	$21,376,709	$43,118,000	$56,495,000
b. Interest cost	339,323,145	407,219,142	46,604,293	61,791,348	578,000	1,206,000
c. Expected return on plan assets	(804,354,070)	(775,374,298)	(99,596,400)	(97,592,665)	373,829	(3,000,000)
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	301,446,839	341,388,512	18,698,715	19,556,452	581,000	(5,274,099)
f. Prior service cost or credit	5,826,129	5,826,129	15,721,371	10,637,345	0	0
g. Gain or loss recognized due to a settlement or curtailment	912,826	6,894,758	6,867	12,015	0	0
h. Total net periodic benefit cost	**$96,068,925**	**$219,225,042**	**$4,957,369**	**$15,781,204**	**$44,650,829**	**$49,426,901**

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Items not yet recognized as a component of net periodic cost - prior year	$4,090,616,099	$4,338,214,976	$482,313,613	$485,966,082
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	0	0	0	0
d. Net prior service cost or credit recognized	(5,826,129)	(5,826,129)	(15,721,371)	(10,637,345)
e. Net gain and loss arising during period	(548,396,790)	99,615,764	(251,504,419)	26,541,328
f. Net gain and loss recognized	(301,446,839)	(341,388,512)	(18,698,715)	(19,556,452)
g. Items not yet recognized as a component of net periodic cost - current year	$3,234,946,341	$4,090,616,099	$196,389,108	$482,313,613

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	72,636,581	78,462,710	(52,929,912)	83,753,816
c. Net recognized gains and losses	$3,162,309,758	$4,012,153,389	$249,798,614	$398,559,797

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

	2021	2020
Weighted-average assumptions used to determine net periodic benefit cost for the year ending December 31, 2021 and December 31, 2020:		
a. Discount rate	2.55 %	3.30 %
b. Expected long-term rate of return on plan assets	5.75 %	6.00 %
c. Rate of compensation increase	4.50 %	4.50 %
d. Interest crediting rate	4.25 %	4.30 %
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2021 and December 31, 2020:		
e. Discount rate	2.85 %	2.55 %
f. Rate of compensation increase	4.50 %	4.50 %
g. Interest crediting rate	4.25 %	4.25 %

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

The weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2021 and December 31, 2020 are discount rates of 2.40% and 3.25%, respectively and expected long-term rate of return on plan assets of 6.75% and 6.75%, respectively.

The weighted-average assumptions used to determine accumulated postretirement benefit obligation as of December 31, 2021 and December 31, 2020 are discount rates of 2.75% and 2.40%, respectively.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $12,111,087,927 as of December 31, 2021, and $12,621,479,510 for the prior year ended December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

	2021	2020
Health care cost trend rates	6.25%	6.25%
Ultimate health care cost trend rate after gradual decrease until 2028	4.50%	4.50%

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

	Years	Amount
a.	2022	$905,417,419
b.	2023	879,461,242
c.	2024	881,141,435
d.	2025	905,497,970
e.	2026	922,471,094
f.	2027-2031	$4,608,512,364

(11) The Company anticipates that it will make cash contributions in 2022 of $90,000,000, $10,000,000, and $40,000,000 to the pension, postretirement and the postemployment plans, respectively.

(12) There were no purchases of annuity contracts in 2021 and 2020, respectively.

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

(14) Not applicable.

(15) For 2021 and 2020 certain employees were provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination or their participation in the Voluntary Separation Program that was offered to eligible U.S.-based employees in 2019. The cost associated with these benefits was $910,000 and $6,890,000 for 2021 and 2020, respectively.

(16) There were no pension plan amendments in 2021 or 2020.

There were postretirement plan amendments of $120,962,357 and $0 in 2021 and 2020, respectively.

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

(18) Not applicable.

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2021 are as follows:

	Pension Investment Policy Guidelines 2021		Postretirement Investment Policy Guidelines 2021	
	Minimum	Maximum	Minimum	Maximum
Asset category				
U.S. Stocks	2%	6%	34%	75%
International Stocks	2%	8%	2%	25%
Bonds	49%	64%	9%	43%
Short Term Investments	0%	13%	0%	27%
Real Estate	2%	17%	0%	0%
Other	5%	33%	0%	0%

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

There were no investments in Prudential Financial Common Stock as of December 31, 2021 and December 31, 2020 for either the pension or postretirement plans.

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

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

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

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

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

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

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

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

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

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

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

C.

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

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

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2020 (5):

	Level 1	Level 2	Level 3	Total
Bonds:				
U.S. government securities (federal):				
Mortgage-backed	$0	$456,509	$0	$456,509
Other U.S. government securities	0	984,706,700	0	984,706,700
U.S. government securities (state & other)	0	588,176,014	0	588,176,014
Non U.S. government securities	0	22,962,493	0	22,962,493
Corporate Debt:				
Corporate bonds	0	4,058,412,305	0	4,058,412,305
Asset-backed	0	24,958,219	0	24,958,219
Collateralized mortgage obligations	0	614,336,868	0	614,336,868
Collateralized loan obligation	0	440,504,530	0	440,504,530
Interest rate swaps (1)	0	(146,091)	0	(146,091)
Registered investment companies	96,327,198	0	0	96,327,198
Other (2)	33,257,390	1,379,318	35,342,718	69,979,426
Subtotal-Bonds	129,584,588	6,735,746,865	35,342,718	6,900,674,171
Real Estate:				
Partnerships	0	0	838,286,557	838,286,557
Other:				
Partnerships	0	0	1,234,390,598	1,234,390,598
Hedge funds	0	0	1,326,262,799	1,326,262,799
Subtotal-Other	0	0	2,560,653,397	2,560,653,397
Net assets in the fair value hierarchy	**$129,584,588**	**$6,735,746,865**	**$3,434,282,672**	**$10,299,614,125**
Investments Measured at Net Asset Value, as a practical expedient (3)				
Pooled separate accounts				2,654,018,796
Common/collective trusts				1,333,984,830
Net assets at fair value				**$14,287,617,751**

(1) Interest rate swaps notional amount is $432,860,000 and $13,290,000 for the years ended December 31, 2021 and 2020, respectively.
(2) This category primarily consists of cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).
(3) The Pension plan excludes from the fair value hierarchy investments that are measured at NAV per share (or its equivalent) as a practical expedient to estimate fair value.

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

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

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2020 (3):

	Level 1	Level 2	Level 3	Total
Bonds:				
U.S. government securities (federal):				
Other U.S. government securities	$0	$8,952,292	$0	$8,952,292
U.S. government securities (state & other)	0	137,852	0	137,852
Non-U.S. government securities	0	1,368,575	0	1,368,575
Corporate Debt:				
Corporate bonds	0	6,446,034	0	6,446,034
Asset-backed	0	1,485,344	0	1,485,344
Collateralized mortgage obligations	0	3,400,687	0	3,400,687
Collateralized loan obligation	0	4,051,828	0	4,051,828
Interest rate swaps	0	0	0	0
Registered investment companies	19,149,970	0	0	19,149,970
Other (1)	(209)	(3,227)	79,682	76,246
Subtotal-Bonds	**19,149,761**	**25,839,385**	**79,682**	**45,068,828**
Short Term Investments:				
Registered investment companies	165,208,573	0	0	165,208,573
Net assets in the fair value hierarchy	**$184,358,334**	**$25,839,385**	**$79,682**	**$210,277,401**
Investments Measured at Net Asset Value, as a practical expedient (2)				
Common/collective trusts				278,723,134
Net assets at fair value				**489,000,535**
Variable life insurance policies at contract value				1,054,725,698
Total net assets				**$1,543,726,233**

(1) This category primarily consists of cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).
(2) The Postretirement plan excludes from the fair value hierarchy investments that are measured at NAV per share (or its equivalent) as a practical expedient to estimate fair value.

D. The domestic discount rate used to value the pension and postretirement obligations at December 31, 2021 and December 31, 2020 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The December 31, 2021 portfolio is selected from a compilation of approximately 420 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2021 were determined based upon an approach that considered the allocation of plan assets as of December 31, 2020. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation, expenses, the effect of active management and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation, effect of active management, expenses and the effect of rebalancing
.
The Company applied the same approach to the determination of the expected rate of return on plan assets in 2022. The expected rate of return for 2022 is 6.00% and 7.00% for pension and postretirement, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2021 and 2020. The matching contributions by the Company included in “Other expenses” are $79,607,458 and $82,319,680 for 2021 and 2020 respectively.

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

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

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

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) Not applicable.

(2) Not applicable.

(3) Disclosure of Gross Other Postretirement Benefit Payments and Other Postretirement Benefit Subsidy Receipts:

NOTES TO FINANCIAL STATEMENTS

	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
2022	$159,158,828	$6,344,182
2023	160,150,449	6,254,185
2024	159,185,231	6,134,058
2025	154,698,466	5,977,319
2026	148,569,076	5,790,533
2027-2031	574,470,316	25,214,271
Total	**$1,356,232,366**	**$55,714,548**

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

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

13B. The Company has no preferred stock outstanding.

13C. New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2021, the Company's statutory surplus was $19,122,935,827. For the year-ended, December 31, 2021, the Company's net gain from operations was $963,490,412. See Note 13(D) for dividends that were paid during December 31, 2021 and December 31, 2020.

13D. In December 2021, the Company paid an ordinary dividend of $1,100,000,000 to its parent, PFI. The dividend was recorded as dividend to stockholders.

In December 2020, the Company paid an ordinary dividend of $500,000,000 to its parent, PFI. The dividend was recorded as dividend to stockholders.

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

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

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

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

13I. In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $195,777,850 and $239,078,591 as of December 31, 2021 and December 31, 2020, respectively.

13J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $3,930,722,748 and $1,309,479,535 as of December 31, 2021 and December 31, 2020, respectively.

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13K. The following table provides information relating to the outstanding surplus notes as of December 31, 2021:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1	7/1/1995	8.3%	350,000,000	N	346,344,579	347,040,792	14,525,000
Totals:			$350,000,000		$346,344,579	$347,040,792	$14,525,000

Item Number	Current Year Interest Expense Recognized	Life to Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life to Date Principal Paid	Date of Maturity
1	29,050,000	758,145,517	0%	0	0	7/1/2025
Total	$29,050,000	$758,145,517		$0	$0	

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

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

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

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

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

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

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

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

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Under these transactions, because valid rights of set-off exist, interest payments on the surplus notes and on the credit-linked notes are settled on a net basis. As of December 31st, 2021, 100% of interest payments are offset solely due to administrative offsetting. Administrative offsetting occurs throughout the duration of the surplus note agreement which eliminates or reduces the exchange of cash or assets that would normally occur. As of December 31st, 2021, $32,907,854 of interest payments have been remitted.

Assets purchased from the proceeds of the surplus notes were credit-linked notes which are reported on Schedule D with an NAIC designation of 1. The book adjusted carrying value of these assets are $100,000,000 as of December 31, 2021. The fair value of the credit-linked notes received is the greater of a liquidity event price, optional prepayment price, or sale price. Given that there is a disposition option under which the credits linked notes provide liquidity for their full par price, the carrying value is deemed to approximate the fair value.

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

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

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

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2021 and December 31, 2020, the tangible net worth of Pru Funding was $37,375,567 and $28,263,962, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from the Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $0 as of December 31, 2021. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2021 and December 31, 2020, the net capital of Pruco Securities was $126,398,208 and $81,894,159, respectively. On March 20, 2015, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

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

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

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

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

8) The Company is the sole member of GA JHCII, LLC. GA JHCII, LLC has issued a guarantee in relation to John Hancock Center, a real estate investment directly owned by GA JHCII, LLC. The guarantee is issued to the senior mortgage lenders, JP

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Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 22, 2022. The maximum exposure is $1,000,000,000 as of December 31, 2021.

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

10) The Company is the sole member of GA Collins LLC. GA Collins LLC has issued a guarantee in relation to the acquisition of 2000 Collins, a real estate investment directly owned by GA Collins LLC. The guarantee is issued to the senior mortgage lender, Wells Fargo, N.A. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The Company's maximum potential exposure under this guarantee is the value of the mortgaged property, with a $1,000,000,000 cap. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of October 1, 2022.

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

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

13) PLIC, a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $2,248,778,964 as of December 31, 2021, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

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

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

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#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$0	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2015 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
7	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	$225,000,000	No payments required since inception.
8	Guarantee related to acquisition of John Hancock real estate investment	(a)	Real Estate (Page 2, Line 4)	$1,000,000,000	No payments required since inception.
9	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
10	Guarantee related to GA Collins LLC	(a)	Other Invested Assets (Page 2, Line 8)	$1,000,000,000	No payments required since inception.
11	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
12	Guarantee related to 1600 Commons LLC	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
13	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$2,248,778,964	No payments required since inception.
14	Guarantee related to Gibraltar BSN Holdings SDN BHD	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
15	Guarantee related to Pramerica Fosun Life Insurance Co., Ltd	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

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

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(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the company could be required to make as of December 31, 2021	$4,473,778,964
b.	Current liability recognized in financial statements as of December 31, 2021:	
	Noncontingent liabilities	$0
	Contingent Liabilities	$0
c.	Financial Statement impact as of December 31, 2021 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$4,473,778,964
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$4,473,778,964

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company (“ELIC”), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York (“ELNY”). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company ("Penn Treaty"). In 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2021 and December 31, 2020 the total amount of the liability related to guaranty fund assessments was $25,877,373 and $26,151,649, respectively. As of December 31, 2021, the Company also held a related asset of $35,685,675, for premium tax credits associated with the guarantee fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration. Penn Treaty is an entity that wrote long-term care contracts. The liability and related asset for premium tax credits held related to the Penn Treaty insolvency does not have a material financial effect for the Company.

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

Assets recognized from paid and accrued premium tax offsets as of December 31, 2020:	$39,455,526
Decreases as of December 31, 2021:	
Premium tax offsets utilized	3,846,767
Increases as of December 31, 2021:	
Additional premium tax offsets applied	76,916
Assets recognized from paid and accrued premium tax offsets as of December 31, 2021:	$35,685,675

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2021 or 2020.

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

As of December 31, 2021, the Company paid the following amounts in the reporting period to settle claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses stemming from lawsuits during the reporting period	$2,687,458

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

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

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

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

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14E. Joint and Several Liability

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

14F. All Other Contingencies

(1) Uncollectible Asset Balances

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

(2) Other Contingencies

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

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

The following is a summary of the certain pending proceedings.

Individual Annuities, Individual Life and Group Insurance

Behfarin v. Pruco Life

In July 2017, a putative class action complaint entitled Richard Behfarin v. Pruco Life Insurance Company was filed in the United States District Court for the Central District of California, alleging that the Company imposes charges on owners of universal life policies to cure defaults and/or reinstate lapses, that are inconsistent with the applicable universal life policy. The complaint includes claims for breach of contract, breach of implied covenant of good faith and fair dealing, and violation of California law, and seeks unspecified damages along with declaratory and injunctive relief. In September 2017, the Company filed its answer to the complaint. In September 2018, plaintiff filed a motion for class certification. In October 2019, plaintiff filed: (1) the First Amended Complaint adding Prudential Insurance Company of America and Pruco Life Insurance Company of New Jersey as defendants; and (2) a motion seeking preliminary certification of a settlement class, appointment of a class representative and class counsel, and preliminary approval of the proposed class action settlement. In November 2019, the court issued an order granting the motion for preliminary approval of the settlement. In June 2020, the court issued an order: (i) granting plaintiffs' motion for certification of the settlement class; (ii) approving the proposed nationwide class settlement agreement; (iii) approving the class notice; (iv) awarding attorneys' fees and costs to plaintiffs and a reduced incentive award to Behfarin; and (v) dismissing the action with prejudice, but maintaining jurisdiction over the settlement. This matter is now closed.

Moreland, Socorro v. PICA, et al.

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

Escheatment Litigation

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

In December 2017, Total Asset Recovery Services, LLC, on behalf of the State of New York, filed a Second Amended Complaint in the Supreme Court of the State of New York, County of New York, against, among other 19 defendants, Prudential Financial, Inc., The Prudential Insurance Company of America and Prudential Insurance Agency, LLC, alleging that the Company failed to escheat life insurance proceeds in violation of the New York False Claims Act. The second amended complaint seeks injunctive relief, compensatory damages, civil penalties, treble damages, prejudgment interest, attorneys' fees and costs. In May 2018, defendants filed a motion to dismiss the Second Amended Complaint. In April 2019, defendants' motion to dismiss the Second Amended Complaint was granted and plaintiff subsequently filed a

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Notice of Appeal with the New York State Supreme Court, First Department. In December 2020, the New York Supreme Court, First Department, reversed and vacated the judgment of the trial court and granted leave to plaintiff to file a third amended complaint. In March 2021, the plaintiff filed a third amended complaint asserting claims against all defendants for violation of the New York False Claims Act, and seeking injunctive relief, compensatory and treble damages, attorneys' fees and costs.

Other Matters

Cho v. PICA, et al

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

Doyle C. Stone v. PFI, et al.

In February 2021, a putative class action complaint entitled Doyle C. Stone v. Prudential Financial, Inc., Pruco Life Insurance Company, was filed in the United States District Court for the District of New Jersey. The complaint asserts claims against Prudential Financial, Inc. and Pruco Life Insurance Company for violation of the New Jersey Consumer Fraud Act, breach of contract, breach of fiduciary duty, breach of implied duty of good faith and fair dealing, misrepresentation and unjust enrichment, based on: (i) the Company's alleged deficient identification, notification and payment practices for retirement plan participants in transferred group retirement, annuity and insurance plans ("Plan Participants"); and (ii) improper transfer of Plan Participant funds to its own accounts. The putative class includes all Plan Participants from January 2015 to the present. In April 2021, defendants filed a motion to dismiss the complaint. In June 2021, plaintiff filed a notice of voluntary dismissal of the complaint, without prejudice. In August 2021, plaintiff filed a new putative class action complaint in the United States District Court for the District of New Jersey (the "Second Complaint"), asserting claims against Prudential Financial, Inc. and Pruco Life Insurance Company for violation of the New Jersey Consumer Fraud Act, breach of fiduciary duty, unjust enrichment and common law fraud. The putative class includes all Plan Participants from January 2015 until the present. In September 2021, defendants filed a motion to dismiss the Second Complaint. In November 2021, the court issued an order granting defendants' motion and dismissed plaintiff's: (i) fraud claims without prejudice; and (ii) breach of fiduciary duty and unjust enrichment claims with prejudice. In January 2022, plaintiff filed a Notice of Voluntary Dismissal With Prejudice that was approved by the Court. This matter is now closed.

Regulatory Matters

Variable Products

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

15. LEASES

15A. Lessee Operating Leases

(1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2021, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2021, the minimum aggregate rental commitments are as follows

1.	2022	$71,567,146
2.	2023	$53,877,845
3.	2024	$47,648,556
4.	2025	$38,713,392
5.	2026	$14,263,002
6.	Total	$226,069,941

NOTES TO FINANCIAL STATEMENTS

15B. Lessor Leases

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

1.	2022	$604,889
2.	2023	$0
3.	2024	$0
4.	2025	$0
5.	2026	$0
6.	Total	$604,889

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2021 and December 31, 2020 was $64,218,386 and $71,285,816, respectively.

(2) Leverage Leases:

The Company does not invest in leveraged leases as of December 31, 2021.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2021 and December 31, 2020, these commitments were $5,233,897,151 and $6,466,183,555, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $1,934,642,177 and $1,484,642,177 at December 31, 2021 and December 31, 2020, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2021 and December 31, 2020 financial guarantees issued by the Company were $82,444,901,492 and $86,273,235,570 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2021 and December 31, 2020, such contracts in force carried a total guaranteed value of $82,444,901,492 and $86,264,435,570, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $84,269,157,053 and $90,612,330,688 at December 31, 2021 and December 31, 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

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

17A. Transfers of Receivables Reported as Sales

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

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $3,891,543,716 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $3,794,665,923. A liability to return capital received of $3,891,543,716 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $2,764,879,671 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $2,700,200,246. A liability to return capital received of $2,764,879,667 is included in “From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $14,233,826 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of December 31, 2021.

(4) As of December 31, 2021, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $3,891,543,716 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $3,794,665,923. A liability to return capital received of $3,891,543,716 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of December 31, 2021.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of December 31, 2021.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designation of 3 or below or unrated, sold during the year ended December 31, 2021 and reacquired within 30 days of the sale date.

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

18A. ASO Plans:

The loss from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of December 31, 2021:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($11,135,706)	$0	($11,135,706)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($11,135,706)	$0	($11,135,706)
d. Total claim payment volume	59,889	0	59,889

18B. ASC Plans

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

18C.

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

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

As of December 31, 2021, there were direct premiums of $122,662,223 written by Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of December 31, 2021 and December 31, 2020, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2021:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at Fair Value					
Bonds:					
Industrial and Misc	439,087,051	0	7,956,794	0	447,043,845
Total Bonds	$439,087,051	$0	$7,956,794	$0	$447,043,845
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	548,471,536	0	0	548,471,536
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$548,471,536	$0	$0	$548,471,536
Preferred Stock:					
Industrial and Misc	0	0	98,701,136	0	98,701,136
Total Preferred Stocks	$0	$0	$98,701,136	$0	$98,701,136
Common Stock:					
Industrial and Misc	277,654,599	83,681,762	194,042,987	0	555,379,348
Total Common Stocks	$277,654,599	$83,681,762	$194,042,987	$0	$555,379,348
Derivative Assets:					
Currency Swaps	0	226,489,179	0	0	226,489,179
Interest Rate Swaps	0	2,577,614,030	0	0	2,577,614,030
Total Return Swaps	0	22,886,954	0	0	22,886,954
Options	0	92,813,014	6,166,414	0	98,979,428
Credit Default Swaps	0	0	0	0	0
Forwards	0	0	0	0	0
Currency Forwards	0	56,139,699	0	0	56,139,699
Total Derivative Assets	$0	$2,975,942,876	$6,166,414	$0	$2,982,109,290
Separate Account Assets (a)	$12,621,027,323	$76,327,650,798	$1,294,818,048	$24,544,369,072	$114,787,865,241
Total Assets at Fair Value	$13,337,768,973	$79,935,746,972	$1,601,685,379	$24,544,369,072	$119,419,570,396
Liabilities at Fair Value					
Derivative Liabilities:					
Currency Swaps	0	32,256,398	0	0	32,256,398
Interest Rate Swaps	0	1,391,504,212	0	0	1,391,504,212
Total Return Swaps	0	56,782,691	0	0	56,782,691
Options	0	20,565,425	0	0	20,565,425
Credit Default Swaps	0	0	0	0	0
Forwards	0	0	0	0	0
Currency Forwards	0	35,064,895	0	0	35,064,895
Prudential Global Funding Non-Performance Risk (b)	0	1	0	0	1
Total Derivative Liabilities	$0	$1,536,173,622	$0	$0	$1,536,173,622
Total Liabilities at Fair Value	$0	$1,536,173,622	$0	$0	$1,536,173,622

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of December 31, 2021, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $1 increase in value.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of December 31, 2021:

a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2021.

	Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 12/31/2021
a. Bonds:										
Industrial and Misc	$3,324,904	$3,027,660	($3,548,100)	($593,173)	$149,620	$5,639,297	($43,414)	$0	$0	$7,956,794
Preferred Stock:										
Industrial and Misc	2,345,087	10,542,546	0	4,564,463	19,249,521	143,804,754	0	(71,112,645)	(10,692,590)	$98,701,136
Common Stock:										
Industrial and Misc	147,551,264	0	0	7,018,971	3,449,545	46,731,013	0	(10,707,806)	0	$194,042,987
Derivatives (net)	1,662,705	0	0	0	4,503,708	1	0	0	0	$6,166,414
Separate Accounts Assets (a)	1,072,390,590	67,987,308	(95,098,920)	11,626,385	213,291,168	66,229,121	0	(26,902,884)	(14,704,720)	$1,294,818,048
Total Assets	**$1,227,274,550**	**$81,557,514**	**($98,647,020)**	**$22,616,646**	**$240,643,562**	**$262,404,186**	**($43,414)**	**($108,723,335)**	**($25,397,310)**	**$1,601,685,379**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of December 31, 2021, there were no significant transfers into or out of level 3.

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

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2021:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$107,194,137,869	$97,580,773,612	$439,087,051	$103,090,672,208	$3,664,378,610	$0	$0
Unaffiliated Preferred Stock	167,863,845	157,994,550	0	49,466,420	118,397,425	0	0
Unaffiliated Common Stock	555,379,342	555,379,342	277,654,597	83,681,762	194,042,983	0	0
Mortgage Loans	21,891,355,881	21,125,279,612	0	0	21,891,355,881	0	0
Real Estate	593,702,937	415,272,294	0	0	593,702,937	0	0
Contract Loans	2,943,110,833	2,943,110,833	0	0	2,943,110,833	0	0
Cash, Cash Equivalents, Short-Term Investments	6,472,754,680	6,540,367,852	1,821,360,451	4,338,731,265	312,662,964	0	0
Derivative Financial Instruments	4,358,550,155	3,709,029,657	57,797,164	4,294,586,577	6,166,414	0	0
Other Invested Assets	112,556,036	87,796,907	0	81,905,115	30,650,921	0	0
Separate Accounts	$164,989,103,804	$161,305,341,738	$12,665,621,694	$116,351,688,001	$11,427,425,037	$24,544,369,072	$0
Liabilities:							
Deposit-Type Contracts	$16,289,677,417	$16,340,875,094	$0	$14,120,050,550	$2,169,626,867	$0	$0
Notes Payable and Other Borrowings	65,189,364	65,189,364	0	65,189,364	0	0	0
Securities Sold Under Agreement to Repurchase	6,906,598,762	6,906,598,762	0	6,906,598,762	0	0	0
Cash Collateral Held for Loaned Securities	3,891,543,716	3,891,543,716	0	3,891,543,716	0	0	0
Derivative Financial Instruments	1,770,124,083	1,729,578,733	3,222,986	1,766,901,097	0	0	0
Separate Account Liabilities-Investment Contracts	$98,677,403,923	$102,794,891,061	$0	$38,659,785,453	$60,017,618,470	$0	$0

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

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

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

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

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

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

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

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of December 31, 2021.

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

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2021 or 2020.

21B. Troubled Debt Restructuring Debtors

The Company did not have any troubled debt restructuring during 2021.

21C. Other Disclosures and Unusual Items

On July 21, 2021, PFI entered into an agreement with Great-West Life & Annuity Insurance Company ("Great-West") pursuant to which PFI has agreed to sell to Great-West its Full Service Retirement business written by the Company and its Connecticut subsidiary, PRIAC, primarily through a combination of (i) the sale of all outstanding equity interests of certain legal entities, including PRIAC; (ii) the ceding of certain insurance policies through reinsurance; and (iii) the sale, transfer and/or novation of certain in-scope contracts and brokerage accounts. The transaction is expected to close by the first half of 2022, subject to the receipt of regulatory approvals and the satisfaction of customary closing conditions.

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

In order to exclude these assets from the sale of PRIAC, PRIAC intends to novate to the Company, through assumption reinsurance, the rights and obligations, assets, liabilities and surplus associated with any Excluded Business prior to the close of the sale which is expected to occur in early 2022. The LRT Excluded Business was novated effective December 31, 2021. The impact of the novation on the Company was an increase in assets of $258.6M, an increase in liabilities of $257.3M and an increase in surplus of $1.3M. The PRT and separate account components of the Excluded Business novated subsequent to December 31, 2021 (effective on February 1, 2022).The estimated impact the PRT and separate account novation will have on the Company upon novation is an increase in assets of $6,848.3M, an increase in liabilities of $6,758.6M and an increase in surplus of $89.7M.

On January 1, 2015, the Company entered into a reinsurance agreement with its subsidiary PLIC, in which the Company reinsured substantially all of the outstanding liabilities of its regulatory closed block (the "Closed Block"), primarily on a coinsurance basis. The only exceptions to the 100% coinsurance arrangement are as follows (1) the policyholder dividend liability which will be reinsured from the Company to PLIC on a 100% modified coinsurance basis (2) 10% of the Closed Block's New York policies, which will be retained by the Company on both the coinsurance and modified coinsurance agreements; and (3) certain Closed Block policies that were previously reinsured externally. In connection with this reinsurance transaction, the Company ceded approximately $58 billion of assets into a newly established statutory guaranteed separate account of PLIC. Concurrently, the Company ceded approximately $5 billion of assets to PLIC to support the securities lending program. The Closed Block is a regulatory mechanism that consists of Prudential Insurance's liabilities for certain participating individual life insurance policies and annuities issued in the United States that were, together with certain assets, allocated to the Closed Block in an amount that has been determined to produce cash flows which, together with

NOTES TO FINANCIAL STATEMENTS

revenues from policies included in the Closed Block, are expected to be sufficient to support obligations and liabilities relating to these policies, including provision for payment of benefits, certain expenses, and taxes and to provide for continuation of the Closed Block policyholder dividend scales in effect in 2000, assuming experience underlying such scales continues.

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

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

In October 2017, the NAIC adopted the Insurance Data Security Model Law. The model law requires that insurance companies establish a cybersecurity program and includes specific technical safeguards as well as requirements regarding governance, incident planning, data management, system testing, vendor oversight and regulator notification. New York implemented a similar law in March 2017 and other states have either implemented the Model Law or are anticipated to implement it in the near future.

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

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

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

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

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

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

Metlife Long Term Care active life reserves are using 1983 GAM mortality table and interest rates ranging from 3.5% to 5.5%. For Disable Life Reserve they use Metlife Termination Experience and interest rates ranging from 3.5% to 4.0%.

Claim reserves for US Individual Disability contained in Exhibits 6 and 8 are discounted using the 1964 CDT table with interest rate ranging from 3.5% and 6.0% for disability years 1988 and prior and using the 1985 CIDA table with interest rate ranging from 3.0% and 6.0% for disability years 1989 and after. This applied to both Active life and Disable life reserves.

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

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

As of December 31, 2021 there was $0 of forward commitments not in the nature of derivative instruments included in "Bonds".

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2021.

The Company has, consistent with past practice, guaranteed that a minimum amount of $475 million of annual and termination dividends will be paid and credited to the U.S. holders of policies issued after 1983 by December 31, 2022, as declared by the Company's Board of Directors.

NOTES TO FINANCIAL STATEMENTS

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

21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2021 or 2020.

21E. State Transferable and Non-transferable Tax Credits

The Company did not have any transferable and non-transferable state tax credits as of December 31, 2021.

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2021.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$71,602,654	$71,602,654	$129,707,385	$33,030
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$71,602,654	$71,602,654	$129,707,385	$33,030

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

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

21G. Retained Assets

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

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

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month and is accrued until all funds are withdrawn. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds held in its General Account. During 2021, interest rates credited to Accounts ranged from 0.50% to 3.50%. There were no changes to interest rates credited during 2021.

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

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

NOTES TO FINANCIAL STATEMENTS

The number and balance of Accounts in force are as follow

	In Force			
	As of 12/31/2021		As of 12/31/2020	
	Number	Balance	Number	Balance
Up to and including 12 Months	6,432	$370,853,219	13,117	$624,226,263
13 to 24 Months	10,620	468,412,772	11,471	438,995,675
25 to 36 Months	9,641	363,538,035	10,501	395,592,756
37 to 48 Months	9,206	348,991,745	10,220	363,647,715
49 to 60 Months	9,004	330,900,599	10,143	380,594,369
Over 60 Months	82,381	2,725,502,466	80,389	2,514,716,986
Total	**127,284**	**$4,608,198,836**	**135,841**	**$4,717,773,764**

Activity in the Accounts during December 31, 2021 is summarized below:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/balance of Retained Asset Accounts at 01/01/2021	93,567	$3,279,970,417	42,274	$1,437,803,347
Number/balance of Retained Asset Accounts issued/added during the year	14,536	211,112,960	18,051	421,346,138
Investment earnings credited to Retained Asset Accounts during the year	N/A	96,693,208	N/A	13,386,951
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	1,426	N/A	2,159
Number/amount of Retained Assets Accounts closed/withdrawn during the year	19,778	375,563,976	21,366	476,546,624
Number/balance of Retained Asset Accounts as of 12/31/2021	**88,325**	**$3,212,211,183**	**38,959**	**$1,395,987,653**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2021, all of which was initially declared to be unclaimed property prior to December 31, 2021, is shown below.

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/amount of Retained Asset Accounts escheated as of 12/31/2021	**1,108**	**$620,874**	**4,329**	**$1,135,009**

21H. Insurance-Linked Securities (ILS) Contracts

The Company was not a benefactor of any possible proceeds from insurance linked securities as of December 31, 2021.

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

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

(2) The composition of the investments that underlie the cash surrender value are as follows as of December 31, 2021:

	Aggregate Cash Surrender Value	Percentage
Bonds	$2,400,843,275	57.77 %
Stocks	$1,396,034,256	33.60 %
Mortgage Loans	$0	0.00 %
Real Estate	$0	0.00 %
Cash and Short-Term Investments	$309,895,296	7.46 %
Derivatives	$7,783,172	0.19 %
Other Invested Assets	$40,723,315	0.98 %

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through February 25, 2022 for the statutory statement issued March 1, 2022.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through February 25, 2022 for the statutory statement issued March 1, 2022.

During the first quarter of 2022, the Company intends to reinsure a closed block of Variable Universal Life (VUL) business to Lotus Reinsurance Company Ltd. (Lotus Re), a Class E Bermuda insurance company, subject to the receipt of regulatory approvals and the satisfaction of customary closing conditions. Also, during the first quarter of 2022, the Company intends to reposition Lotus Re from being a wholly owned subsidiary of the Company to being a wholly owned subsidiary of Prudential International Insurance Holdings (PIIH). The Company is expected to cede approximately $14 billion in aggregate reserves to Lotus Re.

Please see Note 21C for information related to a Novation of Annuity Contracts that transpired in the first quarter of 2022.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

If yes, give full details:

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

Yes [ ] No [X]

If yes, give full details:

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [X]

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

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

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

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

Please use the December 31, 2021 Schedule S, Parts 2 & 3 to make an estimate of the aggregate reduction in surplus in the event that all reinsurance agreements are terminated (aside from any agreements addressed in Section 2, above.)

NOTES TO FINANCIAL STATEMENTS

(B) Have any new agreements been executed or existing agreements amended since January 1, 2021 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $66,000,000

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance as of December 31, 2021.

23C. Commutation of Reinsurance

The Company did not commute any ceded reinsurance as of December 31, 2021.

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

The Company did not have ceded reinsurance with certified reinsurers as of December 31, 2021.

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

The Company did not have any variable annuity contracts with an affiliated captive reinsurer as of December 31, 2021.

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

Actuarial Guideline XVLIII- NAIC Valuation of Life Insurance Policies Model Regulation (#830) ("AG 48") prescribes an actuarial method to determine the portion of the assets held by captive reinsurance companies to support reserves for certain term and universal life policies that must be a "primary security". AG 48 provides that reserves in excess of those calculated with the prescribed actuarial method may be supported or financed with a broader range of assets, referred to as "other security". The requirements in AG 48 became effective on January 1, 2015, and apply to term and universal life insurance policies written from and after January 1, 2015, or written prior to January 1, 2015, but not included in a captive reserve financing arrangement as of December 31, 2014. While the Company does not have ceded business subject to AG 48 requirements, certain of the Company's insurance subsidiaries cede a portion of statutory reserves for term and universal life policies to captive reinsurance companies and are subject to AG 48. As of December 31, 2021, primary securities held in trusts for the benefit of these subsidiaries, combined with primary securities held into trusts subsequent to December 31, 2021, but before March 1, 2022, as permitted by AG 48, were sufficient to meet the required level of primary securities for AG 48 covered business. In addition, as of December 31, 2021, captive reinsurance companies assuming AG 48 covered business did not have any risk-based capital shortfalls.

23H. Reinsurance Credit

The Company did not have any agreements with reinsurance credits during 2021 or 2020.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2021 that are subject to retrospective rating features was $1,391,967,482. This represented 60% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2021 that are subject to retrospective rating features was $96,813,400. This represented 6% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2021 and December 31, 2020.

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

The Company does not offer commercial health insurance so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the period ended December 31, 2021.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Please see Note 36.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

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

NOTES TO FINANCIAL STATEMENTS

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables during 2021 or 2020.

29. PARTICIPATING POLICIES

For the period ended December 31, 2021, premiums under individual and group accident and health participating policies were $1,813,390, or less than 1% of total individual and group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $0 to policyholders.

For the period ended December 31, 2021, premiums under individual and group life participating policies were $7,521,513 or less than 1% of total individual and group life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid and accrued dividends in the amount of ($17,866,085) to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2021, the Company had no liabilities related to premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

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

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

(3) As of December 31, 2021, the Company had $2,592,747,233 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

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

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

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

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

(6) The Company had no change in life or annuity reserves due to a change in valuation basis as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$92,738,629	$0	$0	$92,738,629	1.0 %
	b. At book value less current surrender charge of 5% or more	50,599,479	0	0	50,599,479	0.5 %
	c. At fair value	0	0	2,077,780,872	2,077,780,872	22.0 %
	d. Total with market value adjustment or at fair value (total of a through c)	143,338,108	0	2,077,780,872	2,221,118,980	23.5 %
	e. At book value without adjustment (minimal or no charge or adjustment)	2,325,389,389	0	0	2,325,389,389	24.7 %
(2)	Not subject to discretionary withdrawal	4,878,890,234	0	400,873	4,879,291,107	51.8 %
(3)	Total (gross: direct + assumed)	7,347,617,731	0	2,078,181,745	9,425,799,476	100.0 %
(4)	Reinsurance ceded	712,637	0	0	712,637	
(5)	Total (net) (3) - (4)	$ 7,346,905,094	$ 0	$ 2,078,181,745	$ 9,425,086,839	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$12,564,646	$0	$0	$12,564,646	

B. GROUP ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$7,011,432,647	$1,551,734,730	$0	$8,563,167,377	6.7 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	0	1,475,551,860	34,731,935,834	36,207,487,694	28.3 %
	d. Total with market value adjustment or at fair value (total of a through c)	7,011,432,647	3,027,286,590	34,731,935,834	44,770,655,071	35.0 %
	e. At book value without adjustment (minimal or no charge or adjustment)	2,058,198,059	10,692,123	0	2,068,890,182	1.6 %
(2)	Not subject to discretionary withdrawal	26,697,637,426	54,456,826,096	0	81,154,463,522	63.4 %
(3)	Total (gross: direct + assumed)	35,767,268,132	57,494,804,809	34,731,935,834	127,994,008,775	100.0 %
(4)	Reinsurance ceded	0	0	0	0	
(5)	Total (net) (3) - (4)	$ 35,767,268,132	$57,494,804,809	$ 34,731,935,834	$127,994,008,775	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$0	$0	$0	$0	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS

(no life contingencies)

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$0	$0	$0	$0	0.0 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	3,169,188,459	0	7,098,574,487	10,267,762,946	36.5 %
	d. Total with market value adjustment or at fair value (total of a through c)	3,169,188,459	0	7,098,574,487	10,267,762,946	36.5 %
	e. At book value without adjustment (minimal or no charge or adjustment)	6,953,827,578	0	0	6,953,827,578	24.8 %
(2)	Not subject to discretionary withdrawal	10,884,531,433	0	0	10,884,531,433	38.7 %
(3)	Total (gross: direct + assumed)	21,007,547,470	0	7,098,574,487	28,106,121,957	100.0 %
(4)	Reinsurance ceded	4,666,672,376	0	0	4,666,672,376	
(5)	Total (net) (3) - (4)	$ 16,340,875,094	$ 0	$ 7,098,574,487	$ 23,439,449,581	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$0	$0	$0	$0	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$42,979,618,379
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	134,554,847
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,340,875,094
(4)	Subtotal	59,455,048,320
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	94,304,922,388
(6)	Exhibit 3, Line 0399999, Column 2	0
(7)	Policyholder dividend and coupon accumulations	0
(8)	Policyholder premiums	0
(9)	Guaranteed interest contracts	0
(10)	Other contract deposit funds	7,098,574,487
(11)	Subtotal	101,403,496,875
(12)	Combined Total	$160,858,545,195

NOTES TO FINANCIAL STATEMENTS

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		Account Value	Cash Value	Reserve
A.	General Account			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 66,875,602	$ 91,611,592	$ 119,819,399
	b. Universal Life	2,476,272,746	2,542,750,628	2,710,880,003
	c. Universal Life with Secondary Guarantees	4,565,180,443	3,927,001,417	13,141,511,191
	d. Indexed Universal Life	0	0	7,689,018
	e. Indexed Universal Life with Secondary Guarantees	431,275,022	402,308,677	523,987,312
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	1,766,882,916	1,913,313,580	2,163,448,625
	i. Variable Universal Life	1,550,937,477	1,548,112,674	1,829,885,579
	j. Miscellaneous Reserves	0	72,272,074,953	73,400,552,120
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	4,328,785,235
	b. Accidental Death Benefits	XXX	XXX	531,460,483
	c. Disability - Active Lives	XXX	XXX	216,670,381
	d. Disability - Disabled Lives	XXX	XXX	482,348,840
	e. Miscellaneous Reserves	XXX	XXX	1,345,295,156
(3)	Total (gross: direct + assumed)	10,857,424,206	82,697,173,521	100,802,333,342
(4)	Reinsurance Ceded	4,470,587,284	47,067,167,909	59,664,150,941
(5)	Total (net) (3) - (4)	$ 6,386,836,922	$ 35,630,005,612	$ 41,138,182,401

		Account Value	Cash Value	Reserve
B.	Separate Account with Guarantees			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 0	$ 0	$ 0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	0	0	0
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	0	0	0
	i. Variable Universal Life	1,993,881,026	1,993,881,026	1,993,881,026
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	0
	b. Accidental Death Benefits	XXX	XXX	0
	c. Disability - Active Lives	XXX	XXX	0
	d. Disability - Disabled Lives	XXX	XXX	0
	e. Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	1,993,881,026	1,993,881,026	1,993,881,026
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 1,993,881,026	$ 1,993,881,026	$ 1,993,881,026

NOTES TO FINANCIAL STATEMENTS

		Account Value	Cash Value	Reserve
C.	Separate Account Nonguaranteed			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 0	$ 0	$ 0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	0	0	0
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	13,704,128,976	13,701,192,698	13,704,125,110
	i. Variable Universal Life	25,046,230,923	25,046,230,898	25,046,230,923
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	0
	b. Accidental Death Benefits	XXX	XXX	0
	c. Disability - Active Lives	XXX	XXX	0
	d. Disability - Disabled Lives	XXX	XXX	0
	e. Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	38,750,359,899	38,747,423,596	38,750,356,033
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 38,750,359,899	$ 38,747,423,596	$ 38,750,356,033

D.		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance, Total (net)	$ 39,921,652,199
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	69,079,757
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	193,597,426
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	246,783,009
(5)	Exhibit 5, Miscellaneous Reserves Section, In part	707,070,010
(6)	Subtotal	41,138,182,401
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	40,744,237,059
(8)	Exhibit 3, Line 0499999, Column 2	0
(9)	Exhibit 3, Line 0599999, Column 2	0
(10)	Subtotal (Lines (7) through (9))	40,744,237,059
(11)	Combined Total ((6) and (10))	$ 81,882,419,460

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	3,633,128	3,613,278
(3) Ordinary - Renewal Business	2,694,287,187	2,694,902,870
(4) Credit Life	0	0
(5) Group Life	293,851,403	293,851,403
(6) Group Annuity	761,286,006	761,286,006
(7) Total	$3,753,057,724	$3,753,653,557

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

35A.

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

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2021, the Company's Separate Account statement included legally insulated assets of $160,803,740,892. The assets legally insulated from the General Account as of December 31, 2021 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Pension Risk Transfer Group Annuity Contracts - Not reclassed to the General Account	$9,849,273,005	$0
Pension Risk Transfer Group Annuity Contracts - Reclassed to the General Account	47,061,834,762	434,825,293
Group Annuity Contracts - Not reclassed to the General Account	45,875,885,392	16,663,398
Group Annuity Contracts - Reclassed to the General Account for GAAP	7,898,262	1,434,096
Variable Annuities	2,301,458,490	6,632,838
Private Placement Group Flexible Premium Variable Life Insurance Contract	41,555,351,187	12,353,390
Registered Group Flexible Premium Variable Life Insurance Contract	8,091,272	5
Group Variable Universal Life	175,052,231	204,446
Variable Life	13,968,896,291	29,487,380
Total	**$160,803,740,892**	**$501,600,846**

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2021, the Company's General Account had a maximum guarantee for Separate Account liabilities of $2,389,500,649. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a.	2021	$23,456,542
b.	2020	$20,132,344
c.	2019	$21,257,919
d.	2018	$26,174,414
e.	2017	$25,257,344

For the year ended December 31, 2021, the Company's General Account has paid $15,546,601 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2020, 2019, 2018, and 2017 was $22,365,016, $23,606,619, $22,670,862, and $30,610,491, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2021, the amount of loaned securities within the Separate Accounts was $2,714,200,316.

NOTES TO FINANCIAL STATEMENTS

35B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/2021	$0	$5,216,455,138	$210,995,686	$11,033,085,643	$16,460,536,467
Reserves as of 12/31/21					
(2) For accounts with assets at:					
a. Fair Value	0	12,692,701,723	0	82,659,048,099	$95,351,749,822
b. Amortized Cost	0	27,654,048,049	19,141,936,062	0	$46,795,984,111
c. Total Reserves	$0	$40,346,749,772	$19,141,936,062	$82,659,048,099	$142,147,733,933
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$2,986,255,827	$35,283,985	$0	$3,021,539,812
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	1,999,627,804	0	82,658,647,226	$84,658,275,030
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,692,122	0	0	$10,692,122
5. Subtotal	$0	$4,996,575,753	$35,283,985	$82,658,647,226	$87,690,506,964
b. Not subject to discretionary withdrawal:	0	35,350,174,019	19,106,652,077	400,873	$54,457,226,969
c. Total	$0	$40,346,749,772	$19,141,936,062	$82,659,048,099	$142,147,733,933

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
	a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$16,208,336,467
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$18,127,569,302
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	($1,919,232,835)
(2)	Reconciling Adjustments		$51,936,170
	Reconciling amount: Impact of expense allowance and other transfers to/(from) Separate Account Statement ceded/assumed on General Account Statement Summary of Operations Line 26 in conjunction with Modco Agreement		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement: (1c) + (2) = (Page 4, Line 26)		($1,867,296,665)

NOTES TO FINANCIAL STATEMENTS

36. LOSS/CLAIM ADJUSTMENT EXPENSES

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

	12/31/2021	12/31/2020
Balance at January 1	$148,106,306	$139,541,637
Less reinsurance recoverables	8,665,228	9,902,962
Net balance at January 1	$139,441,078	$129,638,675
Incurred related to:		
Current year	989,970,775	893,336,751
Prior years	167,511,786	176,112,227
Total incurred	1,157,482,561	1,069,448,978
Paid related to:		
Current year	343,531,555	283,379,355
Prior years	816,559,756	776,267,220
Total paid	1,160,091,311	1,059,646,575
Net balance at December 31	$136,832,328	$139,441,078
Plus reinsurance recoverables	10,487,939	8,665,228
Balance at December 31	$147,320,267	$148,106,306

As of December 31, 2021 and December 31, 2020, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change as of December 31, 2021.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New Jersey

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001137774

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/01/2018

3.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, and Indiana also participated in the examination. .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Candace J. Woods, Senior Vice President and Chief Actuary, 751 Broad Street, Newark, New Jersey 07102

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 4,064,131,020

12.2 If, yes provide explanation:

Included in 12.13 above are 229 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entities which own real estate directly, or own partnership units and shares in real estate companies. See General Account and Separate Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. In addition, the Company owns shares in The Prudential Variable Contract Real Property Partnership (the Real Property Partnership) through a Separate Account of the Company with a carrying value of $85,892,497. The number of parcels does not apply because the Company owns shares in the Real Property Partnership and does not own properties directly or exclusively. On March 31, 2021, the Company announced its intention to liquidate the Separate Account and its underlying Real Property Partnership on or about February 22, 2022.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0
20.12 To stockholders not officers ..... $ 0
20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 0
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $ 0
21.22 Borrowed from others ..... $ 0
21.23 Leased from others ..... $ 0
21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 85,920
22.23 Other amounts paid ..... $ 0

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Please reference Note 17B.

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 3,891,543,716

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 3,780,408,447
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 3,767,284,672
25.093	Total payable for securities lending reported on the liability page.	$ 3,891,543,716

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 5,640,219,076
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 476,284,707
26.27	FHLB Capital Stock	$ 80,504,900
26.28	On deposit with states	$ 5,220,984
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 402,553,279
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,153,684,880
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Voluntary Trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	476,284,707

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [X] No [ ]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [X]
27.42	Permitted accounting practice	Yes [ ] No [X]
27.43	Other accounting guidance	Yes [ ] No [X]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 6,166,414

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

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	383 Madison Avenue, New York, NY 10179
The Bank of New York Mellon	One Wall Street, New York, NY 10286
State Street Bank and Trust	801 Pennsylvania Avenue, Kansas City, MO 64105

1 Name of Custodian(s)	2 Custodian's Address
Northern Trust Company	50 S. LaSalle Street, Chicago, IL 60603
Citibank, N.A.	390 Greenwich Street, 3rd Floor, New York, NY 10013
Deutsche Bank Trust Company Americas	50 Wall Street, New York, NY 10005

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

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

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZYIGB87	SEC	DS

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	100,271,979,318	109,887,672,574	9,615,693,256
31.2 Preferred stocks	158,165,809	167,863,845	9,698,036
31.3 Totals	100,430,145,127	110,055,536,419	9,625,391,292

31.4 Describe the sources or methods utilized in determining the fair values:

The sources and methods used to determine the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgment, or non-binding broker quotes are used to determine fair value.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price will be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity.

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

33.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31st, 2021) with an aggregate statement value of approximately 0.78% of qualifying assets, have not been filed with the SVO.

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 3,508,582

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

39.1 Amount of payments for legal expenses, if any? ..... $ 93,573,180

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,789,220

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 39,234

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 76,494

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 39,234

1.65 Total incurred claims $ 76,494

1.66 Number of covered lives 10

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	1,664,370	1,834,488
2.2	Premium Denominator	33,229,120,251	25,161,765,406
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	227,113,821	227,617,426
2.5	Reserve Denominator	98,583,672,281	93,156,751,164
2.6	Reserve Ratio (2.4/2.5)	0.002	0.002

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 2,330,438

3.4 State the authority under which Separate Accounts are maintained:

Title 17B: Chapter 28-7 Statutes of New Jersey

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 227,991,771

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 2,130,359,629

7.2 Total Incurred Claims ..... $ 407,432,366

7.3 Number of Covered Lives 3,940,477

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 2,948,058,497

9.22 Received ..... $ 7,675,991,306

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ 505,486,818

10.22 Page 4, Line 1 ..... $ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 5,713,339,124

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 19,291,766,831

12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? 0
18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year 0.0 %
    27.12 Subsequent Years 0.0 %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $ 0
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? 0
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	517,093,858	524,681,020	523,602,386	410,417,556	427,391,759
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	713,250,124	748,141,735	785,672,471	858,297,366	817,240,140
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,840,579,237	1,736,651,135	1,652,976,212	1,639,885,193	1,516,133,658
5.	Industrial (Line 21, Col. 2)	1,928,413	2,002,780	2,074,163	2,150,376	2,213,442
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	270,101,337	275,046,484	291,279,531	422,459,915	408,720,604
7.	Total (Line 21, Col. 10)	3,342,952,969	3,286,523,154	3,255,604,763	3,333,210,406	3,171,699,603
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	84,001	97,760	88,128	85,020	99,100
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	4,213,826
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	96,588,227	54,559,452	71,018,610	138,469,566	99,200,643
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	96,672,228	54,657,212	71,106,738	138,554,586	103,513,569
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	175,482	215,501	266,779	278,287	342,176
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	6,729,982,648	6,333,205,627	5,828,591,832	5,148,603,986	4,744,896,020
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	208,966,048	588,063,157	1,155,328,858	986,763,614	752,347,449
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	2,329,130,521	2,129,652,186	2,553,886,297	3,073,063,056	3,714,068,657
17.2	Group annuities (Line 20.4, Col. 7)	22,172,154,325	14,521,957,912	18,597,777,510	19,801,277,035	14,738,854,363
18.1	A & H-group (Line 20.4, Col. 8)	1,584,624,434	1,384,139,013	1,401,602,184	1,261,047,866	1,143,964,394
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	204,086,793	204,532,010	208,579,586	208,210,768	209,339,459
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	33,229,120,251	25,161,765,406	29,746,033,046	30,479,244,612	25,303,812,518
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	162,998,862,718	154,207,391,990	146,040,210,883	133,492,840,349	127,037,381,494
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	144,377,527,737	143,076,696,066	134,944,195,178	123,054,684,401	117,545,980,557
23.	Aggregate life reserves (Page 3, Line 1)	84,904,344,247	80,503,096,041	75,717,414,035	71,727,677,879	70,151,561,288
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	12,231,485,952	11,721,747,840	12,354,867,909	11,199,537,753	8,701,554,990
25.	Deposit-type contract funds (Page 3, Line 3)	16,340,875,094	18,817,115,509	16,720,616,538	16,718,014,117	17,206,531,532
26.	Asset valuation reserve (Page 3, Line 24.01)	4,281,479,422	3,769,555,425	3,204,619,618	2,548,802,040	2,481,512,229
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	19,120,435,827	11,594,843,285	11,480,813,853	10,692,335,634	9,945,771,953
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	6,084,499,108	6,442,696,624	6,450,609,478	4,788,475,745	4,128,174,861
	Risk-Based Capital Analysis					
30.	Total adjusted capital	24,412,234,930	16,474,685,342	15,797,085,691	14,391,846,983	13,599,720,199
31.	Authorized control level risk - based capital	2,674,353,040	2,091,751,222	1,923,748,253	1,869,059,417	1,658,238,686
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	62.9	66.2	65.1	67.1	65.3
33.	Stocks (Lines 2.1 and 2.2)	8.7	5.1	5.4	5.4	5.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.6	14.6	15.5	15.1	15.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.3	0.3	0.4	0.4	0.5
36.	Cash, cash equivalents and short-term investments (Line 5)	4.2	3.1	4.2	3.0	4.2
37.	Contract loans (Line 6)	1.9	2.0	2.1	2.3	2.4
38.	Derivatives (Page 2, Line 7)	2.4	3.3	2.5	2.3	2.3
39.	Other invested assets (Line 8)	5.8	5.1	4.7	4.3	4.1
40.	Receivables for securities (Line 9)	0.1	0.2	0.1	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.2	0.1	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	2,439,206,508	2,434,928,677	2,688,956,402	3,005,928,910	3,061,191,025
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	171,259	171,259	171,259
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	12,736,150,773	7,091,827,099	7,131,053,347	6,458,303,276	6,358,551,588
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	3,681,880,217	3,376,275,415	3,193,212,301	2,655,822,635	2,591,905,344
50.	Total of above Lines 44 to 49	18,857,408,757	12,903,202,450	13,013,393,309	12,120,226,080	12,011,819,216
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	4,049,224,895	3,695,581,860	3,638,270,759	3,775,524,792	3,756,637,302
53.	Total admitted assets (Page 2, Line 28, Col. 3)	324,304,204,456	310,652,820,990	292,318,260,622	271,164,345,897	266,164,441,118
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	5,135,571,606	4,817,612,997	5,196,450,133	4,879,890,795	5,109,402,501
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	2,183,356	(205,280,641)	(139,566,778)	(79,173,531)	(722,012,916)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	2,669,601,044	(633,232,417)	1,327,809,303	(212,200,652)	472,512,246
57.	Total of above Lines 54, 55 and 56	7,807,356,006	3,979,099,939	6,384,692,658	4,588,516,612	4,859,901,831
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	33,064,940,096	27,757,121,930	31,258,795,326	28,703,985,263	26,474,107,350
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,157,935,730	1,065,595,433	1,026,325,731	985,677,774	936,897,166
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	3,639,019,923	4,202,177,263	3,460,869,062	3,031,762,772	2,627,509,652
61.	Increase in A & H reserves (Line 19, Col. 6)	509,738,113	(633,120,068)	1,155,330,157	1,620,786,420	274,972,870
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	16,986,656	(110,680,494)	(125,368,248)	26,418,585	(140,937,906)
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	6.8	7.3	8.4	6.7	7.5
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.3	3.6	4.1	4.2	4.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	94.1	27.1	137.6	243.3	85.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	29.8	23.4	22.8	26.9	27.6
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	3,151,185,310	3,016,558,499	2,957,197,177	2,910,520,716	2,872,971,508
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	3,222,796,555	3,110,723,442	3,023,164,257	2,955,835,608	2,959,393,608
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	510,127,888	492,916,637	485,689,161	488,235,472	363,392,261
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	550,181,381	503,714,794	518,397,745	448,867,719	342,832,201
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	10,408,519	9,517,672	5,212,394	33,695,407	8,425,768
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	524,293,136	(206,040,300)	185,205,589	152,517,315	350,597,228
74.	Ordinary - individual annuities (Page 6, Col. 4)	403,432,914	587,460,541	130,673,359	588,546,513	317,320,948
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	(3,801,552)	(2,028,380)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	3,327	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(446,829,943)	(123,139,389)	33,180,671	140,926,835	124,182,396
78.	Group annuities (Page 6, Col. 5)	528,210,699	528,193,057	304,420,633	1,624,836,261	(517,273,673)
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	(237,357,706)	203,004,814
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	222,159,407	1,361,427,937	(410,630,131)	(609,491,768)	66,263,092
82.	Aggregate of all other lines of business (Page 6, Col. 8)	(278,184,320)	(181,778,006)	(277,796,693)	(286,232,804)	(45,216,029)
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	963,490,412	1,975,641,512	(29,730,851)	1,403,638,501	505,276,164

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

The 2020 Affiliated Bond data on Line 44 and the 2020 total in force for which VM-20 deterministic/stochastic reserves are calculated on Line 7.1 have been restated from prior year.

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	325,503	2,002,780	5,910,092	1,272,822,755	0	0	5,557	19,697,360	2,011,697,619	3,286,523,154
2.	Issued during year	0	0	1,268	84,001	0	0	300	670,159	96,588,227	96,672,228
3.	Reinsurance assumed	0	0	161,053	12,970,145	0	0	0	0	0	12,970,145
4.	Revived during year	0	0	3,712	2,347,013	0	0	0	0	0	2,347,013
5.	Increased during year (net)	0	238	0	8,574,140	0	0	0	435,232	60,354,428	68,928,806
6.	Subtotals, Lines 2 to 5	0	238	166,033	23,975,299	0	0	300	1,105,391	156,942,655	180,918,192
7.	Additions by dividends during year	XXX	39,969	XXX	1,252,366	XXX	0	XXX	XXX	0	1,292,335
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	325,503	2,042,987	6,076,125	1,298,050,420	0	0	5,857	20,802,751	2,168,640,274	3,468,733,681
	Deductions during year:										
10.	Death	13,487	87,311	143,162	6,879,012	0	0	XXX	84,648	4,194,483	11,160,806
11.	Maturity	411	5,285	983	21,568	0	0	XXX	0	0	26,853
12.	Disability	0	0	0	0	0	0	XXX	246	31,968	31,968
13.	Expiry	541	329	20,997	536,825	0	0	0	0	0	537,154
14.	Surrender	4,130	21,630	115,209	10,186,916	0	0	0	0	0	10,208,546
15.	Lapse	1	19	10,962	31,483,990	0	0	376	597,667	53,733,249	85,217,258
16.	Conversion	0	0	411	2,614,050	0	0	XXX	XXX	XXX	2,614,050
17.	Decreased (net)	0	0	7,191	513,191	0	0	0	0	0	513,191
18.	Reinsurance	0	0	0	1,358,165	0	0	0	0	0	1,358,165
19.	Aggregate write-ins for decreases	0	0	0	14,112,721	0	0	0	0	0	14,112,721
20.	Totals (Lines 10 to 19)	18,570	114,574	298,915	67,706,438	0	0	376	682,561	57,959,700	125,780,712
21.	In force end of year (b) (Line 9 minus Line 20)	306,933	1,928,413	5,777,210	1,230,343,982	0	0	5,481	20,120,190	2,110,680,574	3,342,952,969
22.	Reinsurance ceded end of year	XXX	1,918,455	XXX	710,308,149	XXX	0	XXX	XXX	1,144,900,775	1,857,127,379
23.	Line 21 minus Line 22	XXX	9,958	XXX	520,035,833	XXX	(a) 0	XXX	XXX	965,779,799	1,485,825,590
	DETAILS OF WRITE-INS										
0801.		0	0	0	0	0	0	0	0	0	0
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.	Foreign exchange Loss	0	0	0	14,112,721	0	0	0	0	0	14,112,721
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	14,112,721	0	0	0	0	0	14,112,721

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	1,733,271	XXX	25,385,012
25.	Other paid-up insurance	306,933	195,140	1,672,544	13,241,863
26.	Debit ordinary insurance	XXX	XXX	879,239	8,669,129

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	2,907	45,294
28.	Term policies - other	0	0	20,485	706,477,476
29.	Other term insurance - decreasing	XXX	0	XXX	48,812
30.	Other term insurance	XXX	0	XXX	1,664,320
31.	Totals (Lines 27 to 30)	0	0	23,392	708,235,902
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	79,916
33.	Totals, extended term insurance	XXX	XXX	327,593	4,934,306
34.	Totals, whole life and endowment	1,268	84,001	5,426,225	517,093,858
35.	Totals (Lines 31 to 34)	1,268	84,001	5,777,210	1,230,343,982

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	1,928,412
37.	Ordinary	84,001	0	1,112,599,999	117,743,984
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	96,588,227	0	2,110,680,574	0
40.	Totals (Lines 36 to 39)	96,672,228	0	3,223,280,573	119,672,396

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	539,170
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	20,120,190	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	1,415,981	270,101,337
45.	Group Permanent Insurance included in Line 21	0	0	61,711	1,938,652

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	28,371,311

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount of coverage

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample average of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certi-cates	Amount of Ins rance
48.	Waiver of Premium	0	0	1,379,866	41,224,878	0	0	4,838,679	796,890,251
49.	Disability Income	0	0	0	285,351	0	0	464,545	9,255,232
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	277,314	1,842,582	0	0	0	0	0	0
52.	Total	277,314	(a) 1,842,582	1,379,866	(a) 41,510,229	0	(a) 0	5,303,224	(a) 806,145,483

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	0	93,363	229	49,881
2.	Issued during year	0	3,896	1	8,881
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	0	97,259	230	58,762
	Deductions during year:				
6.	Decreased (net)	0	9,087	15	11,392
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	9,087	15	11,392
9.	In force end of year (line 5 minus line 8)	0	88,172	215	47,370
10.	Amount on deposit	0	(a) 3,308,544,104	95,494,683	(a) 1,906,178,784
11.	Income now payable	0	0	0	1,748
12.	Amount of income payable	(a) 0	(a) 0	(a) 13,780,617	(a) 60,280,842

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	29,161	232,102	2,384	781,055
2.	Issued during year	1,056	0	1	567
3.	Reinsurance assumed	432	20,266	7	40,273
4.	Increased during year (net)	0	0	0	0
5.	Totals (Lines 1 to 4)	30,649	252,368	2,392	821,895
	Deductions during year:				
6.	Decreased (net)	1,888	37,526	84	37,130
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,888	37,526	84	37,130
9.	In force end of year (line 5 minus line 8)	28,761	214,842	2,308	784,765
	Income now payable:				
10.	Amount of income payable	(a) 283,814,135	XXX	XXX	(a) 1,153,048,645
	Deferred fully paid:				
11.	Account balance	XXX	(a) 22,704,150,098	XXX	(a) 9,149,507,166
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 222,985,378	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	7,687,796	1,469,744,611	0	0	76,364	238,162,882
2.	Issued during year	779,720	155,278,260	0	0	0	606,157
3.	Reinsurance assumed	1	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	8,467,517	XXX	0	XXX	76,364	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	614,321	XXX	0	XXX	1,932	XXX
8.	Reinsurance ceded	1	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	614,322	XXX	0	XXX	1,932	XXX
10.	In force end of year (line 5 minus line 9)	7,853,195	(a) 1,597,713,372	0	(a) 0	74,432	(a) 235,175,045

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	12,346	960,824
2.	Issued during year	845	0
3.	Reinsurance assumed	577	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	13,768	960,824
	Deductions During Year:		
6.	Decreased (net)	1,712	56,569
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,712	56,569
9.	In force end of year (line 5 minus line 8)	12,056	904,255
10.	Amount of account balance	(a) 11,047,955,888	(a) 78,196,319

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	1,130,480,745
2.	Current year's realized pre-tax capital gains/(losses) of $ (90,190,910) transferred into the reserve net of taxes of $ (18,940,091)	(71,250,819)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	8,726,676
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,067,956,601
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	127,849,380
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	940,107,221

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	110,949,766	17,354,612	(454,997)	127,849,381
2.	2022	102,707,163	18,845,986	(1,040,931)	120,512,218
3.	2023	90,536,739	14,599,218	(810,558)	104,325,399
4.	2024	77,249,475	9,150,239	(629,248)	85,770,466
5.	2025	66,014,996	3,337,180	(432,676)	68,919,500
6.	2026	60,304,657	(2,552,125)	(250,455)	57,502,077
7.	2027	54,783,600	(5,734,837)	(80,920)	48,967,843
8.	2028	50,208,879	(6,009,175)	56,633	44,256,337
9.	2029	43,504,512	(6,405,980)	155,433	37,253,965
10.	2030	41,505,422	(6,763,187)	295,906	35,038,141
11.	2031	36,429,012	(7,062,005)	415,177	29,782,184
12.	2032	36,368,075	(7,282,210)	499,208	29,585,073
13.	2033	34,585,326	(7,281,027)	552,515	27,856,814
14.	2034	32,543,572	(7,314,239)	585,839	25,815,172
15.	2035	31,388,933	(7,218,704)	644,147	24,814,376
16.	2036	29,136,274	(7,263,885)	701,027	22,573,416
17.	2037	28,323,743	(7,096,993)	754,978	21,981,728
18.	2038	25,659,900	(6,816,012)	832,583	19,676,471
19.	2039	24,574,318	(6,405,240)	908,191	19,077,269
20.	2040	23,398,113	(6,166,989)	958,671	18,189,795
21.	2041	22,888,254	(5,695,240)	1,055,723	18,248,737
22.	2042	21,033,949	(5,391,322)	1,088,574	16,731,201
23.	2043	20,059,408	(4,904,989)	1,024,126	16,178,545
24.	2044	17,520,049	(4,581,795)	816,948	13,755,202
25.	2045	15,629,020	(4,071,496)	589,052	12,146,576
26.	2046	12,623,720	(3,725,878)	362,051	9,259,893
27.	2047	9,682,686	(3,095,744)	129,679	6,716,621
28.	2048	6,554,571	(2,462,523)	0	4,092,048
29.	2049	3,536,015	(1,758,945)	0	1,777,070
30.	2050	780,598	(1,125,725)	0	(345,127)
31.	2051 and Later	0	(351,789)	0	(351,789)
32.	Total (Lines 1 to 31)	1,130,480,745	(71,250,819)	8,726,676	1,067,956,601

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,291,243,500	328,709,835	1,619,953,336	772,948,777	1,376,653,313	2,149,602,090	3,769,555,425
2. Realized capital gains/(losses) net of taxes - General Account	(3,170,057)	265,308	(2,904,749)	2,758,842	(3,140,057)	(381,215)	(3,285,964)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(34,874,766)	82,489	(34,792,277)	2,012,324	0	2,012,324	(32,779,953)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	280,456,964	(80,584,538)	199,872,426	447,480,240	890,811,639	1,338,291,880	1,538,164,306
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	155,539,804	(31,850,633)	123,689,171	862,737	15,768,149	16,630,886	140,320,057
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	327,126,748	68,430,768	395,557,515	2,387,389	2,603,234	4,990,623	400,548,138
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	2,016,322,194	285,053,229	2,301,375,423	1,228,450,309	2,282,696,279	3,511,146,587	5,812,522,010
9. Maximum reserve	1,428,104,953	316,725,312	1,744,830,265	897,654,746	1,638,994,411	2,536,649,157	4,281,479,422
10. Reserve objective	894,022,633	243,404,526	1,137,427,159	894,418,438	1,636,290,751	2,530,709,188	3,668,136,347
11. 20% of (Line 10 - Line 8)	(224,459,912)	(8,329,741)	(232,789,653)	(66,806,374)	(129,281,106)	(196,087,480)	(428,877,133)
12. Balance before transfers (Lines 8 + 11)	1,791,862,282	276,723,488	2,068,585,770	1,161,643,935	2,153,415,173	3,315,059,108	5,383,644,878
13. Transfers	(40,001,824)	40,001,824	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(323,755,505)	0	(323,755,505)	(263,989,188)	(514,420,762)	(778,409,951)	(1,102,165,456)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,428,104,953	316,725,312	1,744,830,265	897,654,746	1,638,994,411	2,536,649,157	4,281,479,422

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	6,351,432,261	XXX	XXX	6,351,432,261	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	13,644,332,345	XXX	XXX	13,644,332,345	0.0005	6,822,166	0.0016	21,830,932	0.0033	45,026,297
2.2	1	NAIC Designation Category 1.B	1,905,091,021	XXX	XXX	1,905,091,021	0.0005	952,546	0.0016	3,048,146	0.0033	6,286,800
2.3	1	NAIC Designation Category 1.C	3,576,568,071	XXX	XXX	3,576,568,071	0.0005	1,788,284	0.0016	5,722,509	0.0033	11,802,675
2.4	1	NAIC Designation Category 1.D	4,201,617,075	XXX	XXX	4,201,617,075	0.0005	2,100,809	0.0016	6,722,587	0.0033	13,865,336
2.5	1	NAIC Designation Category 1.E	5,603,546,572	XXX	XXX	5,603,546,572	0.0005	2,801,773	0.0016	8,965,675	0.0033	18,491,704
2.6	1	NAIC Designation Category 1.F	11,276,987,069	XXX	XXX	11,276,987,069	0.0005	5,638,494	0.0016	18,043,179	0.0033	37,214,057
2.7	1	NAIC Designation Category 1.G	10,598,487,813	XXX	XXX	10,598,487,813	0.0005	5,299,244	0.0016	16,957,581	0.0033	34,975,010
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	50,806,629,966	XXX	XXX	50,806,629,966	XXX	25,403,315	XXX	81,290,608	XXX	167,661,879
3.1	2	NAIC Designation Category 2.A	10,278,047,976	XXX	XXX	10,278,047,976	0.0021	21,583,901	0.0064	65,779,507	0.0106	108,947,309
3.2	2	NAIC Designation Category 2.B	13,743,932,507	XXX	XXX	13,743,932,507	0.0021	28,862,258	0.0064	87,961,168	0.0106	145,685,685
3.3	2	NAIC Designation Category 2.C	9,677,253,252	XXX	XXX	9,677,253,252	0.0021	20,322,232	0.0064	61,934,421	0.0106	102,578,884
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	33,699,233,735	XXX	XXX	33,699,233,735	XXX	70,768,391	XXX	215,675,096	XXX	357,211,878
4.1	3	NAIC Designation Category 3.A	2,330,806,359	XXX	XXX	2,330,806,359	0.0099	23,074,983	0.0263	61,300,207	0.0376	87,638,319
4.2	3	NAIC Designation Category 3.B	1,082,408,914	XXX	XXX	1,082,408,914	0.0099	10,715,848	0.0263	28,467,354	0.0376	40,698,575
4.3	3	NAIC Designation Category 3.C	646,893,062	XXX	XXX	646,893,062	0.0099	6,404,241	0.0263	17,013,288	0.0376	24,323,179
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	4,060,108,334	XXX	XXX	4,060,108,334	XXX	40,195,073	XXX	106,780,849	XXX	152,660,073
5.1	4	NAIC Designation Category 4.A	494,258,369	XXX	XXX	494,258,369	0.0245	12,109,330	0.0572	28,271,579	0.0817	40,380,909
5.2	4	NAIC Designation Category 4.B	936,451,798	XXX	XXX	936,451,798	0.0245	22,943,069	0.0572	53,565,043	0.0817	76,508,112
5.3	4	NAIC Designation Category 4.C	509,700,146	XXX	XXX	509,700,146	0.0245	12,487,654	0.0572	29,154,848	0.0817	41,642,502
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,940,410,313	XXX	XXX	1,940,410,313	XXX	47,540,053	XXX	110,991,470	XXX	158,531,523
6.1	5	NAIC Designation Category 5.A	192,740,008	XXX	XXX	192,740,008	0.0630	12,142,620	0.1128	21,741,073	0.1880	36,235,121
6.2	5	NAIC Designation Category 5.B	293,022,485	XXX	XXX	293,022,485	0.0630	18,460,417	0.1128	33,052,936	0.1880	55,088,227
6.3	5	NAIC Designation Category 5.C	122,739,089	XXX	XXX	122,739,089	0.0630	7,732,563	0.1128	13,844,969	0.1880	23,074,949
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	608,501,581	XXX	XXX	608,501,581	XXX	38,335,600	XXX	68,638,978	XXX	114,398,297
7.	6	NAIC 6	114,457,417	XXX	XXX	114,457,417	0.0000	0	0.2370	27,126,408	0.2370	27,126,408
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	97,580,773,607	XXX	XXX	97,580,773,607	XXX	222,242,431	XXX	610,503,409	XXX	977,590,058
		PREFERRED STOCKS										
10.	1	Highest Quality	43,589,458	XXX	XXX	43,589,458	0.0005	21,795	0.0016	69,743	0.0033	143,845
11.	2	High Quality	4,486,944	XXX	XXX	4,486,944	0.0021	9,423	0.0064	28,716	0.0106	47,562
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	95,556,439	XXX	XXX	95,556,439	0.0630	6,020,056	0.1128	10,778,766	0.1880	17,964,610
15.	6	In or Near Default	14,532,969	XXX	XXX	14,532,969	0.0000	0	0.2370	3,444,314	0.2370	3,444,314
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	158,165,809	XXX	XXX	158,165,809	XXX	6,051,273	XXX	14,321,539	XXX	21,600,331

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	821,204,703	XXX	XXX	821,204,703	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C	146,626,738	XXX	XXX	146,626,738	0.0005	73,313	0.0016	234,603	0.0033	483,868
19.4	1	NAIC Designation Category 1.D	311,375,452	XXX	XXX	311,375,452	0.0005	155,688	0.0016	498,201	0.0033	1,027,539
19.5	1	NAIC Designation Category 1.E	186,540,322	XXX	XXX	186,540,322	0.0005	93,270	0.0016	298,465	0.0033	615,583
19.6	1	NAIC Designation Category 1.F	276,891,820	XXX	XXX	276,891,820	0.0005	138,446	0.0016	443,027	0.0033	913,743
19.7	1	NAIC Designation Category 1.G	11,481,851	XXX	XXX	11,481,851	0.0005	5,741	0.0016	18,371	0.0033	37,890
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	932,916,182	XXX	XXX	932,916,182	XXX	466,458	XXX	1,492,666	XXX	3,078,623
20.1	2	NAIC Designation Category 2.A	835,831,694	XXX	XXX	835,831,694	0.0021	1,755,247	0.0064	5,349,323	0.0106	8,859,816
20.2	2	NAIC Designation Category 2.B	14,008,561	XXX	XXX	14,008,561	0.0021	29,418	0.0064	89,655	0.0106	148,491
20.3	2	NAIC Designation Category 2.C	41,954,742	XXX	XXX	41,954,742	0.0021	88,105	0.0064	268,510	0.0106	444,720
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	891,794,997	XXX	XXX	891,794,997	XXX	1,872,769	XXX	5,707,488	XXX	9,453,027
21.1	3	NAIC Designation Category 3.A	11,553,934	XXX	XXX	11,553,934	0.0099	114,384	0.0263	303,868	0.0376	434,428
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C	368,668	XXX	XXX	368,668	0.0099	3,650	0.0263	9,696	0.0376	13,862
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	11,922,601	XXX	XXX	11,922,601	XXX	118,034	XXX	313,564	XXX	448,290
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B	25,934,791	XXX	XXX	25,934,791	0.0245	635,402	0.0572	1,483,470	0.0817	2,118,872
22.3	4	NAIC Designation Category 4.C	1,419,758	XXX	XXX	1,419,758	0.0245	34,784	0.0572	81,210	0.0817	115,994
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	27,354,549	XXX	XXX	27,354,549	XXX	670,186	XXX	1,564,680	XXX	2,234,867
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B	148,312	XXX	XXX	148,312	0.0630	9,344	0.1128	16,730	0.1880	27,883
23.3	5	NAIC Designation Category 5.C	666,456	XXX	XXX	666,456	0.0630	41,987	0.1128	75,176	0.1880	125,294
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	814,767	XXX	XXX	814,767	XXX	51,330	XXX	91,906	XXX	153,176
24.	6	NAIC 6	5,197,897	XXX	XXX	5,197,897	0.0000	0	0.2370	1,231,902	0.2370	1,231,902
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	2,691,205,697	XXX	XXX	2,691,205,697	XXX	3,178,778	XXX	10,402,206	XXX	16,599,885
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	4,624,900	XXX	XXX	4,624,900	0.0005	2,312	0.0016	7,400	0.0033	15,262
27.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	6,166,414	XXX	XXX	6,166,414	0.0000	0	0.2370	1,461,440	0.2370	1,461,440
33.		Total Derivative Instruments	10,791,314	XXX	XXX	10,791,314	XXX	2,312	XXX	1,468,840	XXX	1,476,702
34.		Total (Lines 9 + 17 + 25 + 33)	100,440,936,427	XXX	XXX	100,440,936,427	XXX	231,474,794	XXX	636,695,994	XXX	1,017,266,975

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	2,793,271,094	0	XXX	2,793,271,094	0.0011	3,072,598	0.0057	15,921,645	0.0074	20,670,206
36.		Farm Mortgages - CM2 - High Quality	225,603,866	0	XXX	225,603,866	0.0040	902,415	0.0114	2,571,884	0.0149	3,361,498
37.		Farm Mortgages - CM3 - Medium Quality	22,830,000	0	XXX	22,830,000	0.0069	157,527	0.0200	456,600	0.0257	586,731
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	10,447,310,197	0	XXX	10,447,310,197	0.0011	11,492,041	0.0057	59,549,668	0.0074	77,310,095
44.		Commercial Mortgages - All Other - CM2 - High Quality	6,779,639,691	0	XXX	6,779,639,691	0.0040	27,118,559	0.0114	77,287,892	0.0149	101,016,631
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	856,624,769	0	XXX	856,624,769	0.0069	5,910,711	0.0200	17,132,495	0.0257	22,015,257
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	21,125,279,616	0	XXX	21,125,279,616	XXX	48,653,852	XXX	172,920,185	XXX	224,960,418
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	21,125,279,616	0	XXX	21,125,279,616	XXX	48,653,852	XXX	172,920,185	XXX	224,960,418

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	281,064,111	XXX	XXX	281,064,111	0.0000	0	0.1215 (a)	34,149,289	0.1215 (a)	34,149,289
2.		Unaffiliated - Private	193,810,337	XXX	XXX	193,810,337	0.0000	0	0.1945	37,696,111	0.1945	37,696,111
3.		Federal Home Loan Bank	80,504,900	XXX	XXX	80,504,900	0.0000	0	0.0061	491,080	0.0097	780,898
4.		Affiliated - Life with AVR	7,873,897,646	XXX	XXX	7,873,897,646	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	501,445,205	0	0	501,445,205	XXX	476,044	XXX	2,342,009	XXX	3,194,466
7.		Fixed Income - High Quality	161,977,805	0	0	161,977,805	XXX	631,753	XXX	1,804,026	XXX	2,376,901
8.		Fixed Income - Medium Quality	12,041,801	0	0	12,041,801	XXX	119,214	XXX	316,699	XXX	452,772
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	18,418,696	0	0	18,418,696	XXX	1,160,378	XXX	2,077,629	XXX	3,462,715
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1215 (a)	0	0.1215 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	29,304,450	29,304,450	0.0000 (b)	0	0.0912 (b)	2,672,566	0.0912 (b)	2,672,566
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	4,168,369,620	XXX	XXX	4,168,369,620	0.0000	0	0.1945	810,747,891	0.1945	810,747,891
17.		Total Common Stock (Sum of Lines 1 through 16)	13,291,530,122	0	29,304,450	13,320,834,572	XXX	2,387,389	XXX	892,297,300	XXX	895,533,608
		REAL ESTATE										
18.		Home Office Property (General Account only)	268,164,439	0	0	268,164,439	0.0000	0	0.0912	24,456,597	0.0912	24,456,597
19.		Investment Properties	147,107,855	0	121,831,038	268,938,893	0.0000	0	0.0912	24,527,227	0.0912	24,527,227
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	415,272,294	0	121,831,038	537,103,332	XXX	0	XXX	48,983,824	XXX	48,983,824
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	19,328,025	XXX	XXX	19,328,025	0.0005	9,664	0.0016	30,925	0.0033	63,782
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	19,328,025	XXX	XXX	19,328,025	XXX	9,664	XXX	30,925	XXX	63,782
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	150,235,611	0	XXX	150,235,611	0.0011	165,259	0.0057	856,343	0.0074	1,111,744
39.		Mortgages - CM2 - High Quality	291,997,181	0	XXX	291,997,181	0.0040	1,167,989	0.0114	3,328,768	0.0149	4,350,758
40.		Mortgages - CM3 - Medium Quality	6,881,784	0	XXX	6,881,784	0.0069	47,484	0.0200	137,636	0.0257	176,862
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	449,114,575	0	XXX	449,114,575	XXX	1,380,732	XXX	4,322,747	XXX	5,639,363
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	449,114,575	0	XXX	449,114,575	XXX	1,380,732	XXX	4,322,747	XXX	5,639,363

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1215 (a)	0	0.1215 (a)	0
66.		Unaffiliated Private	4,633,678,084	XXX	XXX	4,633,678,084	0.0000	0	0.1945	901,250,387	0.1945	901,250,387
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	2,797,037,194	XXX	XXX	2,797,037,194	0.0000	0	0.1945	544,023,734	0.1945	544,023,734
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	7,430,715,278	XXX	XXX	7,430,715,278	XXX	0	XXX	1,445,274,122	XXX	1,445,274,122
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	392,772,017	0	197,443,908	590,215,925	0.0000	0	0.0912	53,827,692	0.0912	53,827,692
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	392,772,017	0	197,443,908	590,215,925	XXX	0	XXX	53,827,692	XXX	53,827,692
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	4,022,663	0	0	4,022,663	0.0003	1,207	0.0006	2,414	0.0010	4,023
76.		Non-guaranteed Federal Low Income Housing Tax Credit	186,985,767	0	0	186,985,767	0.0063	1,178,010	0.0120	2,243,829	0.0190	3,552,730
77.		Guaranteed State Low Income Housing Tax Credit	8,393,500	0	0	8,393,500	0.0003	2,518	0.0006	5,036	0.0010	8,394
78.		Non-guaranteed State Low Income Housing Tax Credit	4,537,444	0	0	4,537,444	0.0063	28,586	0.0120	54,449	0.0190	86,211
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	203,939,374	0	0	203,939,374	XXX	1,210,321	XXX	2,305,728	XXX	3,651,357
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	462,293,807	XXX	0	462,293,807	0.0000	0	0.1580	73,042,421	0.1580	73,042,421
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	462,293,807	XXX	0	462,293,807	XXX	0	XXX	73,042,421	XXX	73,042,421
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	8,958,163,076	0	197,443,908	9,155,606,984	XXX	2,600,717	XXX	1,578,803,635	XXX	1,581,498,739

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
12574#FK8	R		Corporate Bond First to Default	1.C	49,804,350	24,902	79,687	164,354
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.CFE	657,043	(329)	(1,051)	(2,168)
	CW	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE	1.GFE	6,835,352	(3,418)	(10,937)	(22,557)
	CW	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE MUNI	1.DFE	1,460,735	(730)	(2,337)	(4,820)
	CW	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE MUNI	1.FFE	4,049,235	(2,025)	(6,479)	(13,362)
	CW	210518-CX-2	Consumers Energy CORPORATE	1.EFE	754,599	(377)	(1,207)	(2,490)
	CW	210518-DA-1	Consumers Energy CORPORATE	1.FFE	1,011,026	(506)	(1,618)	(3,336)
	CW	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,178,949	(1,589)	(5,086)	(10,491)
	CW	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE	1.DFE	978,322	(489)	(1,565)	(3,228)
	CW	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	517,819	(259)	(829)	(1,709)
	CW	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,595,671	(4,798)	(15,353)	(31,666)
	CW	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,128,646	(564)	(1,806)	(3,725)
	CW	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	1,522,341	(761)	(2,436)	(5,024)
	CW	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	2,244,487	(1,122)	(3,591)	(7,407)
	CW	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,966,405	(1,983)	(6,346)	(13,089)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXABLE	1.CFE	7,936,351	(3,968)	(12,698)	(26,190)
	CW	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	1.CFE	2,914,390	(1,457)	(4,663)	(9,617)
	CW	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE MUNI	1.CFE	1,052,978	(526)	(1,685)	(3,475)
	R		Corporate Bond First to Default	2.BZ	15,344,635	32,224	98,206	162,653
	CW	040555-CV-4	ARIZONA PUB SVC CO CORPORATE	1.GFE	5,029,803	(2,515)	(8,048)	(16,598)
	CW	10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE	1.FFE	3,104,452	(1,552)	(4,967)	(10,245)
	CW	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	1,334,645	(667)	(2,135)	(4,404)
	CW	589331-AD-9	MERCK AND CO CORPORATE	1.EFE	306,679	(153)	(491)	(1,012)
	CW	641423-BP-2	NEVADA POWER CO CORPORATE	1.FFE	2,039,211	(1,020)	(3,263)	(6,729)
	CW	71713U-AT-9	PHARMACIA CORPORATION DEBENTURES	1.FFE	613,269	(307)	(981)	(2,024)
	CW	822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1.DFE	2,916,578	(1,458)	(4,667)	(9,625)
	R		Corporate Bond First to Default	2.BZ	10,376,224	21,790	66,408	109,988
	CW	00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	5,044,426	(2,522)	(8,071)	(16,647)
	CW	072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.EFE	792,716	(396)	(1,268)	(2,616)
	CW	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	2,309,449	(1,155)	(3,695)	(7,621)
	CW	595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,798,962	(899)	(2,878)	(5,937)
	CW	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1.DFE	430,672	(215)	(689)	(1,421)
	R		Corporate Bond First to Default	2.BZ	536,626,676	1,126,916	3,434,411	5,688,243
	CW	00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE	1.GFE	3,174,031	(1,587)	(5,078)	(10,474)
	CW	00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	1.GFE	5,394,024	(2,697)	(8,630)	(17,800)
	CW	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	3,615,168	(1,808)	(5,784)	(11,930)
	CW	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,758,156	(3,879)	(12,413)	(25,602)
	CW	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,350,861	(1,175)	(3,761)	(7,758)
	CW	06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	6,935,176	(3,468)	(11,096)	(22,886)
	CW	06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER	1.FFE	2,045,260	(1,023)	(3,272)	(6,749)
	CW	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.CFE	3,436,210	(1,718)	(5,498)	(11,339)
	CW	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE	1.DFE	4,119,587	(2,060)	(6,591)	(13,595)
	CW	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	302,059	(151)	(483)	(997)
	CW	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE	1.DFE	2,677,883	(1,339)	(4,285)	(8,837)
	CW	136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	1.FFE	2,633,737	(1,317)	(4,214)	(8,691)
	CW	144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	1,256,006	(628)	(2,010)	(4,145)
	CW	15189X-AS-7	CENTERPOINT ENERGY CORPORATE	1.FFE	5,522,263	(2,761)	(8,836)	(18,223)
	CW	172967-LJ-8	CITIGROUP INC CORP FLOATER	2.AFE	14,237,912	(29,900)	(91,123)	(150,922)
	CW	172967-MD-0	CITIGROUP INC CORPORATE	2.AFE	5,973,066	(12,543)	(38,228)	(63,315)
	CW	19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	3,061,260	(1,531)	(4,898)	(10,102)
	CW	202795-JG-6	COMMONWEALTH EDISON CORPORATE	1.FFE	3,509,903	(1,755)	(5,616)	(11,583)
	CW	202795-JJ-0	COMMONWEALTH EDISON CORPORATE	1.FFE	1,819,919	(910)	(2,912)	(6,006)
	CW	210518-CU-8	Consumers Energy CORPORATE	1.FFE	3,056,797	(1,528)	(4,891)	(10,087)
	CW	210518-DB-9	Consumers Energy CORPORATE	1.EFE	3,716,113	(1,858)	(5,946)	(12,263)
	CW	210518-DH-6	Consumers Energy CORPORATE	1.FFE	9,213,820	(4,607)	(14,742)	(30,406)
	CW	23338V-AF-3	DTE ELECTRIC CO CORPORATE	1.EFE	5,420,734	(2,710)	(8,673)	(17,888)
	CW	23338V-AG-1	DTE ELECTRIC CO CORPORATE	1.EFE	1,676,525	(838)	(2,682)	(5,533)
	CW	23338V-AH-9	DTE ELECTRIC CO CORPORATE	1.EFE	1,107,940	(554)	(1,773)	(3,656)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	112,679	(56)	(180)	(372)
	CW	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	215,639	(453)	(1,380)	(2,286)
	CW	25468P-CR-5	WALT DISNEY CO CORPORATE	2.AFE	431,614	(906)	(2,762)	(4,575)
	CW	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	7,424,239	(15,591)	(47,515)	(78,697)
	CW	26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	951,245	(476)	(1,522)	(3,139)
	CW	26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE	1.FFE	1,605,688	(803)	(2,569)	(5,299)
	CW	26444H-AA-9	DUKE ENERGY CORP CORPORATE	1.FFE	814,002	(407)	(1,302)	(2,686)
	CW	278865-BA-7	Ecolab Inc CORPORATE	1.GFE	4,864,164	(2,432)	(7,783)	(16,052)
	CW	30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE	1.FFE	3,972,373	(1,986)	(6,356)	(13,109)
	CW	341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	1.EFE	3,978,835	(1,989)	(6,366)	(13,130)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	6,483,634	(13,616)	(41,495)	(68,727)
	CW	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	114,507	(57)	(183)	(378)
	CW	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE MUNI	1.EFE	11,278,404	(5,639)	(18,045)	(37,219)
	CW	41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPORATE MUNI	1.CFE	12,483,895	(6,242)	(19,974)	(41,197)
	CW	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,565,798	(783)	(2,505)	(5,167)
	CW	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	4,337,894	(2,169)	(6,941)	(14,315)
	CW	437076-BP-6	Home Depot Inc CORPORATE	1.FFE	185,816	(93)	(297)	(613)
	CW	45138L-BF-9	IDAHO PWR CO CORPORATE	1.GFE	1,219,127	(610)	(1,951)	(4,023)
	CW	45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE MUNI	1.DFE	11,839,356	(5,920)	(18,943)	(39,070)
	CW	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	18,203,586	(9,102)	(29,126)	(60,072)
	CW	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	8,144,417	(4,072)	(13,031)	(26,877)
	CW	45834Q-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,067,890	(1,534)	(4,909)	(10,124)
	CW	46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	15,416,190	(7,708)	(24,666)	(50,873)
	CW	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1.AFE	1,073,545	(537)	(1,718)	(3,543)
	CW	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,075,093	(1,038)	(3,320)	(6,848)
	CW	478160-BV-5	JOHNSON & JOHNSON CORPORATE	1.AFE	6,264,983	(3,132)	(10,024)	(20,674)
	CW	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,594,663	(1,797)	(5,751)	(11,862)
	CW	485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	4,787,577	(2,394)	(7,660)	(15,799)
	CW	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	622,444	(311)	(996)	(2,054)
	CW	544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE MUNI	1.DFE	10,169,254	(5,085)	(16,271)	(33,559)
	CW	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	117,834	(59)	(189)	(389)
	CW	571676-AF-2	MARS INC CORPORATE	1.FFE	2,067,500	(1,034)	(3,308)	(6,823)
	CW	573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORPORATE MUNI	1.CFE	2,627,278	(1,314)	(4,204)	(8,670)
	CW	57636Q-AH-7	Mastercard Inc CORPORATE	1.EFE	6,003,253	(3,002)	(9,605)	(19,811)
	CW	585055-BU-9	MEDTRONIC INC CORPORATE	1.GFE	466,606	(233)	(747)	(1,540)
	CW	58933Y-AT-2	Merck & Co Inc CORPORATE	1.EFE	3,510,167	(1,755)	(5,616)	(11,584)
	CW	58933Y-AW-5	Merck & Co Inc CORPORATE	1.EFE	13,778,699	(6,889)	(22,046)	(45,470)
	CW	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	3,975,298	(1,988)	(6,360)	(13,118)
	CW	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	8,135,399	(4,068)	(13,017)	(26,847)
	CW	64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPORATE MUNI	1.BFE	8,357,495	(4,179)	(13,372)	(27,580)
	CW	654106-AG-8	NIKE INC CORPORATE	1.EFE	4,050,279	(2,025)	(6,480)	(13,366)
	CW	665772-CP-2	NORTHERN STATES PWR MINN CORPORATE	1.EFE	1,500,332	(750)	(2,401)	(4,951)
	CW	665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE	1.EFE	1,530,121	(765)	(2,448)	(5,049)
	CW	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,600,715	(2,300)	(7,361)	(15,182)
	CW	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,278,116	(2,139)	(6,845)	(14,118)
	CW	66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	3,052,174	(1,526)	(4,883)	(10,072)
	CW	67077M-AU-2	NUTRIEN LTD CORP FOREIGN	2.BFE	236,096	(496)	(1,511)	(2,503)
	CW	677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXABLE	1.CFE	5,941,131	(2,971)	(9,506)	(19,606)
	CW	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE	1.FFE	3,927,194	(1,964)	(6,284)	(12,960)
	CW	70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORPORATE	1.DFE	7,306,692	(3,653)	(11,691)	(24,112)
	CW	70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE MUNI	1.DFE	1,397,096	(699)	(2,235)	(4,610)
	CW	740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	1,652,883	(826)	(2,645)	(5,455)
	CW	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,140,542	(1,570)	(5,025)	(10,364)
	CW	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE	1.DFE	3,242,543	(1,621)	(5,188)	(10,700)
	CW	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	5,394,375	(2,697)	(8,631)	(17,801)
	CW	744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	1,377,767	(689)	(2,204)	(4,547)
	CW	74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	1,007,453	(504)	(1,612)	(3,325)
	CW	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	1,702,125	(851)	(2,723)	(5,617)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	6,622,540	(3,311)	(10,596)	(21,854)
	CW	771196-BH-4	ROCHE HOLDINGS INC CORPORATE	1.CFE	5,631,329	(2,816)	(9,010)	(18,583)
	CW	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,915,709	(5,458)	(17,465)	(36,022)
	CW	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1.DFE	2,554,675	(1,277)	(4,087)	(8,430)
	CW	82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FOREIGN	1.EFE	3,349,329	(1,675)	(5,359)	(11,053)
	CW	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE MUNI	1.EFE	2,045,964	(1,023)	(3,274)	(6,752)
	CW	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	157,479	(79)	(252)	(520)
	CW	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	864,959	(432)	(1,384)	(2,854)
	CW	845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	1,220,680	(610)	(1,953)	(4,028)
	CW	85440K-AA-2	STANFORD UNIVERSITY CORPORATE	1.AFE	3,374,556	(1,687)	(5,399)	(11,136)
	CW	857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT FOREIGN	1.EFE	370,476	(185)	(593)	(1,223)
	CW	87612E-BA-3	TARGET CORP CORPORATE	1.FFE	3,937,378	(1,969)	(6,300)	(12,993)
	CW	87612E-BF-2	TARGET CORP CORPORATE	1.FFE	98,156	(49)	(157)	(324)
	CW	882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI	1.AFE	5,798,990	(2,899)	(9,278)	(19,137)
	CW	88579E-AC-9	3M COMPANY CORPORATE	1.EFE	3,434,734	(1,717)	(5,496)	(11,335)
	CW	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,443,317	(1,722)	(5,509)	(11,363)
	CW	89837L-AF-2	PRINCETON UNIVERSITY CORPORATE	1.AFE	820,916	(410)	(1,313)	(2,709)
	CW	898813-AT-7	TUCSON ELEC PWR CO CORPORATE	1.GFE	14,550,768	(7,275)	(23,281)	(48,018)
	CW	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	343,386	(172)	(549)	(1,133)
	CW	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	6,794,599	(3,397)	(10,871)	(22,422)
	CW	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	1,631,769	(816)	(2,611)	(5,385)
	CW	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	492,750	(246)	(788)	(1,626)
	CW	911312-AZ-9	UNITED PARCEL SERVICE CORPORATE	1.GFE	948,670	(474)	(1,518)	(3,131)
	CW	911312-BW-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	13,792,261	(6,896)	(22,068)	(45,514)
	CW	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,201,861	(1,101)	(3,523)	(7,266)
	CW	91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUNI TAXABLE	1.BFE	8,232,173	(4,116)	(13,171)	(27,166)
	CW	91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE	1.BFE	8,574,528	(4,287)	(13,719)	(28,296)
	CW	915217-WY-5	UNIVERSITY VA CORPORATE MUNI	1.AFE	8,356,139	(4,178)	(13,370)	(27,575)
	CW	92826C-AE-2	Visa Inc CORPORATE	1.DFE	1,756,373	(878)	(2,810)	(5,796)
	CW	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	3,937,640	(1,969)	(6,300)	(12,994)
	CW	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	1,915,130	(958)	(3,064)	(6,320)
	CW	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,472,749	(3,093)	(9,426)	(15,611)
	CW	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	40,058,823	(84,124)	(256,376)	(424,624)
	CW	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	323,049	(162)	(517)	(1,066)
	CW	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	2,120,302	(1,060)	(3,392)	(6,997)
	CW	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	750,267	(375)	(1,200)	(2,476)
	CW	976826-BN-6	WISCONSIN PWR & LT CO CORPORATE	1.GFE	8,042,126	(4,021)	(12,867)	(26,539)
	R		Corporate Bond First to Default	2.BZ	277,130,354	581,974	1,773,634	2,937,582
	CW	00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	1,506,436	(753)	(2,410)	(4,971)
	CW	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.FFE	5,003,831	(2,502)	(8,006)	(16,513)
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	12,481,174	(6,241)	(19,970)	(41,188)
	CW	009158-BA-3	AIR PRODS & CHEMS INC CORPORATE	1.FFE	10,215,445	(5,108)	(16,345)	(33,711)
	CW	039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE	1.FFE	26,651,220	(13,326)	(42,642)	(87,949)
	CW	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2.AFE	6,123,965	(12,860)	(39,193)	(64,914)
	CW	06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER	1.FFE	4,687,954	(2,344)	(7,501)	(15,470)
	CW	075887-BX-6	BECTON DICKINSON & CO CORPORATE	2.CFE	310,514	(652)	(1,987)	(3,291)
	CW	130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE MUNI	1.AFE	3,118,217	(1,559)	(4,989)	(10,290)
	CW	130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE MUNI	1.AFE	11,240,476	(5,620)	(17,985)	(37,094)
	CW	149123-CE-9	CATERPILLAR INC CORPORATE	1.FFE	7,574,384	(3,787)	(12,119)	(24,995)
	CW	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	11,674,098	(5,837)	(18,679)	(38,525)
	CW	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	19,220,087	(9,610)	(30,752)	(63,426)
	CW	210518-DJ-2	Consumers Energy CORPORATE	1.EFE	2,832,604	(1,416)	(4,532)	(9,348)
	CW	210518-DN-3	Consumers Energy CORPORATE	1.EFE	1,490,814	(745)	(2,385)	(4,920)
	CW	369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE	1.GFE	6,469,968	(3,235)	(10,352)	(21,351)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	12,783,808	(26,846)	(81,816)	(135,508)
	CW	384802-AC-8	WW GRAINGER INC CORPORATE	1.EFE	12,309,554	(6,155)	(19,695)	(40,622)
	CW	45506E-CL-5	INDIANA FINANCE AUTHORITY CORPORATE MUNI TAXABLE	1.FFE	16,130,594	(8,065)	(25,809)	(53,231)
	CW	455170-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	105,857	(53)	(169)	(349)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	478160-CS-1	JOHNSON & JOHNSON CORPORATE	1.AFE	189,904	(95)	(304)	(627)
	CW	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	1.GFE	11,933,212	(5,967)	(19,093)	(39,380)
	CW	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	6,846,820	(14,378)	(43,820)	(72,576)
	CW	58013M-EF-7	MCDONALDS CORP CORPORATE	2.AFE	2,208,834	(4,639)	(14,137)	(23,414)
	CW	58013M-EN-0	MCDONALDS CORP CORPORATE	2.AFE	1,209,189	(2,539)	(7,739)	(12,817)
	CW	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE	1.DFE	3,808,939	(1,904)	(6,094)	(12,570)
	CW	61945C-AB-9	THE MOSAIC CO CORPORATE	2.CFE	1,419,257	(2,980)	(9,083)	(15,044)
	CW	641062-AZ-7	NESTLE HLDGS INC. CORPORATE	1.DFE	23,924,184	(11,962)	(38,279)	(78,950)
	CW	68233J-BD-5	Oncor Electric Delivery Co CORPORATE	1.FFE	2,149,281	(1,075)	(3,439)	(7,093)
	CW	68233J-BP-8	Oncor Electric Delivery Co CORPORATE	1.FFE	1,655,483	(828)	(2,649)	(5,463)
	CW	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE	1.FFE	3,200,550	(1,600)	(5,121)	(10,562)
	CW	69351U-AV-5	PPL Electric Utilities Corp CORPORATE	1.FFE	1,794,995	(898)	(2,872)	(5,923)
	CW	709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE MUNI	1.EFE	1,323,632	(662)	(2,118)	(4,368)
	CW	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	596,522	(1,253)	(3,818)	(6,323)
	CW	718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE	2.CFE	1,473,877	(3,095)	(9,433)	(15,623)
	CW	74456Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	10,652,096	(5,326)	(17,043)	(35,152)
	CW	745332-CK-0	PUGET SOUND ENERGY CORPORATE	1.FFE	1,199,734	(600)	(1,920)	(3,959)
	CW	81728X-AA-6	Sentara Hlthcre CORPORATE	1.CFE	5,242,443	(2,621)	(8,388)	(17,300)
	CW	82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FOREIGN	1.EFE	3,788,116	(1,894)	(6,061)	(12,501)
	CW	904764-BR-7	UNILEVER CAPITAL CORP CORPORATE	1.EFE	8,643,697	(4,322)	(13,830)	(28,524)
	CW	907818-ER-5	UNION PACIFIC CORP CORPORATE	2.AFE	4,472,243	(9,392)	(28,622)	(47,406)
	CW	915217-XM-0	UNIVERSITY VA CORPORATE MUNI TAXABLE	1.AFE	4,022,567	(2,011)	(6,436)	(13,274)
	CW	94973V-AN-7	ANTHEM INC CORPORATE	2.BFE	2,096,985	(4,404)	(13,421)	(22,228)
	CW	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	1,346,795	(2,828)	(8,619)	(14,276)
	R		Corporate Bond First to Default	2.BZ	213,598,673	448,557	1,367,032	2,264,146
	CW	010392-FB-9	ALABAMA POWER CORPORATE	1.GFE	13,593,985	(6,797)	(21,750)	(44,860)
	CW	010392-FF-0	ALABAMA POWER CORPORATE	1.GFE	8,808,784	(4,404)	(14,094)	(29,069)
	CW	166756-AU-0	CHEVRON USA INC. CORP	1.DFE	923,805	(462)	(1,478)	(3,049)
	CW	20030N-AM-3	COMCAST CORP CORPORATE	1.GFE	4,784,223	(2,392)	(7,655)	(15,788)
	CW	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE MUNI FRGN	1.CFE	12,264,441	(6,132)	(19,623)	(40,473)
	CW	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	10,974,287	(5,487)	(17,559)	(36,215)
	CW	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	20,399,745	(10,200)	(32,640)	(67,319)
	CW	589331-AQ-0	MERCK AND CO CORPORATE	1.EFE	8,058,151	(4,029)	(12,893)	(26,592)
	CW	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	5,431,557	(2,716)	(8,690)	(17,924)
	CW	695114-CL-0	PACIFICORP CORPORATE	1.EFE	11,525,663	(5,763)	(18,441)	(38,035)
	CW	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI FRGN	1.DFE	30,264,157	(15,132)	(48,423)	(99,872)
	CW	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1.EFE	10,221,010	(5,111)	(16,354)	(33,729)
	CW	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,226,198	(613)	(1,962)	(4,046)
	CW	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	8,000,846	(4,000)	(12,801)	(26,403)
	CW	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	11,371,390	(5,686)	(18,194)	(37,526)
	CW	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	14,091,080	(7,046)	(22,546)	(46,501)
	CW	91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE MUNI TAXABLE	1.CFE	6,248,809	(3,124)	(9,998)	(20,621)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	15,955,103	(33,506)	(102,113)	(169,124)
	CW	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	8,801,490	(4,401)	(14,082)	(29,045)
	CW	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	10,653,946	(5,327)	(17,046)	(35,158)
	R		Corporate Bond First to Default	4.BZ	56,146,316	1,375,585	3,211,569	4,587,154
	CW	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	11,110,822	(109,997)	(292,215)	(417,767)
	CW	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	4,515,665	(44,705)	(118,762)	(169,789)
	CW	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	10,245,302	(101,428)	(269,451)	(385,223)
	CW	460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREIGN	3.CFE	2,322,746	(22,995)	(61,088)	(87,335)
	CW	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	2,295,433	(22,725)	(60,370)	(86,308)
	CW	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	5,551,586	(54,961)	(146,007)	(208,740)
	CW	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A	4.AFE	498,328	(12,209)	(28,504)	(40,713)
	CW	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	9,700,237	(96,032)	(255,116)	(364,729)
	CW	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	5,902,995	(58,440)	(155,249)	(221,953)
	CW	911365-BL-7	UNITED RENTALS NA INC CORPORATE	3.BFE	1,227,215	(12,149)	(32,276)	(46,143)
	CW	911684-AD-0	UNITED STATES CELLULAR CORP BOND	3.BFE	2,775,988	(27,482)	(73,008)	(104,377)
	R		Corporate Bond First to Default	4.BZ	27,278,567	668,325	1,560,334	2,228,659

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	037411-AR-6	APACHE CORP CORPORATE	3.AFE	3,669,620	(36,329)	(96,511)	(137,978)
	CW	23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORPORATE	4.AFE	508,415	(12,456)	(29,081)	(41,538)
	CW	25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE	3.CFE	307,019	(3,039)	(8,075)	(11,544)
	CW	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	4,534,304	(44,890)	(119,252)	(170,490)
	CW	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	3,424,818	(33,906)	(90,073)	(128,773)
	CW	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	3.AFE	3,227,578	(31,953)	(84,885)	(121,357)
	CW	364760-AQ-1	THE GAP INC CORPORATE	3.CFE	336,051	(3,327)	(8,838)	(12,636)
	CW	58502B-AC-0	MEDNAX INC CORPORATE	4.AFE	1,415,802	(34,687)	(80,984)	(115,671)
	CW	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	445,292	(4,408)	(11,711)	(16,743)
	CW	87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPORATE	3.CFE	4,312,231	(42,691)	(113,412)	(162,140)
	CW	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.BFE	5,097,436	(50,465)	(134,063)	(191,664)
	R		Corporate Bond First to Default	2.BZ	233,104,439	489,519	1,491,868	2,470,907
	CW	002819-AC-4	ABBOTT LABS CORPORATE	1.FFE	1,107,012	(554)	(1,771)	(3,653)
	CW	020002-AS-0	ALLSTATE CORP BOND	1.GFE	5,094,860	(2,547)	(8,152)	(16,813)
	CW	071813-AX-7	BAXTER INTL INC CORPORATE	2.BFE	6,129,575	(12,872)	(39,229)	(64,973)
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.CFE	3,912,900	(1,956)	(6,261)	(12,913)
	CW	20030N-AK-7	COMCAST CORP CORPORATE	1.GFE	8,636,749	(4,318)	(13,819)	(28,501)
	CW	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI	1.DFE	15,374,073	(7,687)	(24,599)	(50,734)
	CW	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUNI FRGN	1.BFE	1,916,881	(958)	(3,067)	(6,326)
	CW	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,405,594	(7,152)	(21,796)	(36,099)
	CW	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	9,400,982	(4,700)	(15,042)	(31,023)
	CW	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	46,835,631	(23,418)	(74,937)	(154,558)
	CW	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	7,296,366	(3,648)	(11,674)	(24,078)
	CW	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	10,577,994	(5,289)	(16,925)	(34,907)
	CW	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	3,013,360	(1,507)	(4,821)	(9,944)
	CW	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	8,117,647	(4,059)	(12,988)	(26,788)
	CW	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	5,012,888	(2,506)	(8,021)	(16,543)
	CW	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE MUNI FRGN	1.BFE	3,019,952	(1,510)	(4,832)	(9,966)
	CW	654579-AD-3	NIPPON LIFE INS CORP FOREIGN	1.GFE	5,036,261	(2,518)	(8,058)	(16,620)
	CW	69351U-AM-5	PPL Electric Utilities Corp CORPORATE	1.EFE	6,018,611	(3,009)	(9,630)	(19,861)
	CW	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1.EFE	10,878,323	(5,439)	(17,405)	(35,898)
	CW	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1.FFE	10,914,596	(5,457)	(17,463)	(36,018)
	CW	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	4,517,208	(2,259)	(7,228)	(14,907)
	CW	744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,976,423	(2,488)	(7,962)	(16,422)
	CW	797440-BJ-2	San Diego Gas Electric Engine CORPORATE	1.FFE	5,081,811	(2,541)	(8,131)	(16,770)
	CW	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1.EFE	14,655,695	(7,328)	(23,449)	(48,364)
	CW	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,816,541	(2,408)	(7,706)	(15,895)
	CW	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	16,412,521	(34,466)	(105,040)	(173,973)
	CW	87612E-AU-0	TARGET CORP CORPORATE	1.FFE	4,641,716	(2,321)	(7,427)	(15,318)
	CW	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,302,269	(13,235)	(40,335)	(66,804)
	R		Corporate Bond First to Default	2.BZ	64,346,222	135,127	411,816	682,070
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.CFE	6,000,448	(3,000)	(9,601)	(19,801)
	CW	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1.EFE	1,974,798	(987)	(3,160)	(6,517)
	CW	191219-AX-2	Coca Cola Enterprises Inc DEBENTURES	1.FFE	1,330,105	(665)	(2,128)	(4,389)
	CW	20825C-AP-9	Conocophillips CORPORATE	1.GFE	2,056,965	(1,028)	(3,291)	(6,788)
	CW	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,417,903	(1,209)	(3,869)	(7,979)
	CW	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	965,971	(483)	(1,546)	(3,188)
	CW	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	2,092,177	(1,046)	(3,347)	(6,904)
	CW	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	5,815,202	(2,908)	(9,304)	(19,190)
	CW	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	3,053,324	(1,527)	(4,885)	(10,076)
	CW	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,830,147	(1,415)	(4,528)	(9,339)
	CW	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1.FFE	4,226,200	(2,113)	(6,762)	(13,946)
	CW	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	5,352,312	(2,676)	(8,564)	(17,663)
	CW	532457-BC-1	Eli Lilly & Co CORPORATE	1.FFE	6,071,778	(3,036)	(9,715)	(20,037)
	CW	64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI	1.BFE	2,015,235	(1,008)	(3,224)	(6,650)
	CW	665772-CA-5	NORTHERN STATES PWR MINN CORPORATE	1.FFE	3,148,719	(1,574)	(5,038)	(10,391)
	CW	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,193,843	(597)	(1,910)	(3,940)
	CW	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	7,240,198	(3,620)	(11,584)	(23,893)

ASSET VALUATION RESERVE

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	CW	796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI FRGN	1.DFE	3,425,899	(1,713)	(5,481)	(11,305)
	CW	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	2,052,153	(1,026)	(3,283)	(6,772)
	CW	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,082,844	(541)	(1,733)	(3,573)
	R		Corporate Bond First to Default	2.BZ	213,796,998	448,974	1,368,301	2,266,248
	CW	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1.FFE	6,331,652	(3,166)	(10,131)	(20,894)
	CW	037735-CT-2	APPALACHIAN PWR CO CORPORATE	2.AFE	1,420,330	(2,983)	(9,090)	(15,056)
	CW	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	2,930,400	(1,465)	(4,689)	(9,670)
	CW	06051G-EN-5	BANK OF AMERICA CORP CORPORATE	1.GFE	1,192,389	(596)	(1,908)	(3,935)
	CW	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	1,666,735	(833)	(2,667)	(5,500)
	CW	172967-FX-4	CITIGROUP INC CORPORATE	2.AFE	1,184,219	(2,487)	(7,579)	(12,553)
	CW	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE	1.CFE	188,364	(94)	(301)	(622)
	CW	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1.FFE	12,952,759	(6,476)	(20,724)	(42,744)
	CW	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	8,406,927	(4,203)	(13,451)	(27,743)
	CW	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	11,897,465	(5,949)	(19,036)	(39,262)
	CW	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	2,338,074	(1,169)	(3,741)	(7,716)
	CW	539830-BL-2	LOCKHEED MARTIN CORP CORPORATE	1.GFE	10,245,670	(5,123)	(16,393)	(33,811)
	CW	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	1,125,256	(563)	(1,800)	(3,713)
	CW	59156R-BG-2	METLIFE INC CORPORATE	1.GFE	1,046,846	(523)	(1,675)	(3,455)
	CW	62952E-AC-1	NYU Hospitals Center CORPORATE	1.GFE	396,510	(198)	(634)	(1,308)
	CW	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	1,220,630	(610)	(1,953)	(4,028)
	CW	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	10,266,063	(5,133)	(16,426)	(33,878)
	CW	665772-CG-2	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,173,320	(2,587)	(8,277)	(17,072)
	CW	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1.DFE	131,295	(66)	(210)	(433)
	CW	677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI	1.CFE	252,521	(126)	(404)	(833)
	CW	69351U-AR-4	PPL Electric Utilities Corp CORPORATE	1.EFE	10,188,451	(5,094)	(16,302)	(33,622)
	CW	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	40,314,820	(20,157)	(64,504)	(133,039)
	CW	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	2,673,183	(1,337)	(4,277)	(8,822)
	CW	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1.DFE	8,353,478	(4,177)	(13,366)	(27,566)
	CW	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	8,151,677	(4,076)	(13,043)	(26,901)
	CW	806605-AH-4	MERCK & CO INC CORPORATE	1.EFE	6,949,390	(3,475)	(11,119)	(22,933)
	CW	822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE	1.EFE	7,679,634	(3,840)	(12,287)	(25,343)
	CW	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1.CFE	3,025,961	(1,513)	(4,842)	(9,986)
	CW	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1.GFE	14,273,847	(7,137)	(22,838)	(47,104)
	CW	845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	7,401,783	(3,701)	(11,843)	(24,426)
	CW	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.CFE	4,808,213	(2,404)	(7,693)	(15,867)
	CW	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	8,345,220	(4,173)	(13,352)	(27,539)
	CW	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	4,188,008	(2,094)	(6,701)	(13,820)
	CW	91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,045,790	(1,023)	(3,273)	(6,751)
	CW	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	5,030,117	(2,515)	(8,048)	(16,599)
	R		Corporate Bond First to Default	2.BZ	20,627,555	43,318	132,016	218,652
	CW	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2.AFE	10,152,718	(21,321)	(64,977)	(107,619)
	CW	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1.FFE	10,474,838	(5,237)	(16,760)	(34,567)
	R		Corporate Bond First to Default	4.BZ	166,063,036	4,068,544	9,498,806	13,567,350
	CW	00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	2.BZ	524	(1)	(3)	(6)
	CW	012873-AH-8	OVINTIV INC NOTES	3.AFE	5,603,071	(55,470)	(147,361)	(210,675)
	CW	012873-AK-1	OVINTIV INC CORP FOREIGN	3.AFE	5,331,560	(52,782)	(140,220)	(200,467)
	CW	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,279,935	(12,671)	(33,662)	(48,126)
	CW	037411-AM-7	APACHE CORP DEBENTURES	3.AFE	4,940,961	(48,916)	(129,947)	(185,780)
	CW	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,015,067	(19,949)	(52,996)	(75,767)
	CW	037411-AY-1	APACHE CORP CORPORATE	3.AFE	25,012,594	(247,625)	(657,831)	(940,474)
	CW	045086-AP-0	ASHTON WOODS USA LLC / ASHTON CORPORATE	4.AFE	498,140	(12,204)	(28,494)	(40,698)
	CW	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.CFE	3,128,579	(76,650)	(178,955)	(255,605)
	CW	10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP FOREIGN	2.CFE	11,456,421	(24,058)	(73,321)	(121,438)
	CW	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	2,246,325	(22,239)	(59,078)	(84,462)
	CW	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	3,563,289	(87,301)	(203,820)	(291,121)
	CW	26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	3.CFE	6,614,193	(65,481)	(173,953)	(248,694)
	CW	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	10,839,974	(107,316)	(285,091)	(407,583)
	CW	345370-BR-0	FORD MOTOR CO CORPORATE	3.BFE	1,696,391	(16,794)	(44,615)	(63,784)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	345370-CQ-1	FORD MOTOR CO CORPORATE	3.BFE	2,115,942	(20,948)	(55,649)	(79,559)
	CW	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	3.AFE	518,889	(5,137)	(13,647)	(19,510)
	CW	416592-AC-7	HARTFORD LIFE DEBENTURES	3.BFE	7,498,884	(74,239)	(197,221)	(281,958)
	CW	416592-AE-3	HARTFORD LIFE SENIOR NOTES	3.BFE	5,035,612	(49,853)	(132,437)	(189,339)
	CW	45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI	1.A	4,906,371	(2,453)	(7,850)	(16,191)
	CW	48666K-AZ-2	KB HOME CORPORATE	3.BFE	2,639,706	(26,133)	(69,424)	(99,253)
	CW	50050N-AA-1	Kontoor Brands Inc CORPORATE	3.CFE	200,000	(1,980)	(5,260)	(7,520)
	CW	50076Q-AE-6	KRAFT FOODS INC CORP	3.AFE	5,584,065	(55,282)	(146,861)	(209,961)
	CW	513272-AD-6	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	500,000	(4,950)	(13,150)	(18,800)
	CW	513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	500,000	(4,950)	(13,150)	(18,800)
	CW	58502B-AC-0	MEDNAX INC CORPORATE	4.AFE	7,951,498	(194,812)	(454,826)	(649,637)
	CW	62482B-AA-0	MOZART DEBT MERGER SUB INC CORPORATE	4.AFE	1,746,152	(42,781)	(99,880)	(142,661)
	CW	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	1,996,381	(19,764)	(52,505)	(75,064)
	CW	629377-CS-9	NRG ENERGY INC CORPORATE	3.BFE	2,210,418	(21,883)	(58,134)	(83,112)
	CW	663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE MUNI	1.BZ	1,131,275	(566)	(1,810)	(3,733)
	CW	68622T-AA-9	ORGANON FINANCE 1 LLC CORPORATE	3.BFE	758,198	(7,506)	(19,941)	(28,508)
	CW	69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE	4.CFE	1,069,099	(26,193)	(61,152)	(87,345)
	CW	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPORATE	4.AFE	1,550,926	(37,998)	(88,713)	(126,711)
	CW	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	3.AFE	10,715,446	(106,083)	(281,816)	(402,901)
	CW	737446-AQ-7	POST HOLDINGS INC CORPORATE	4.BFE	505,351	(12,381)	(28,906)	(41,287)
	CW	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	516,648	(12,658)	(29,552)	(42,210)
	CW	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A	4.AFE	7,396,748	(181,220)	(423,094)	(604,314)
	CW	810186-AV-8	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	1,620,834	(39,710)	(92,712)	(132,422)
	CW	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	4.AFE	1,010,248	(24,751)	(57,786)	(82,537)
	CW	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	4,981,836	(49,320)	(131,022)	(187,317)
	CW	89055F-AC-7	TOPBUILD CORP CORPORATE	3.BFE	800,000	(7,920)	(21,040)	(30,080)
	CW	92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE	3.BFE	4,885,457	(48,366)	(128,488)	(183,693)
	CW	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPORATE	3.BFE	1,490,028	(14,751)	(39,188)	(56,025)
	R		Corporate Bond First to Default	2.BZ	30,555,873	64,167	195,558	323,892
	CW	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	563,132	(282)	(901)	(1,858)
	CW	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT	1.GFE	1,397,872	(699)	(2,237)	(4,613)
	CW	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	11,422,758	(5,711)	(18,276)	(37,695)
	CW	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI	1.FFE	489,388	(245)	(783)	(1,615)
	CW	911312-BV-7	UNITED PARCEL SERVICE CORPORATE	1.GFE	16,682,723	(8,341)	(26,692)	(55,053)
	R		Corporate Bond First to Default	4.BZ	149,625,714	3,665,830	8,558,591	12,224,421
	CW	013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE	3.CFE	690,409	(6,835)	(18,158)	(25,959)
	CW	013817-AJ-0	ARCONIC INC CORPORATE	3.AFE	6,469,777	(64,051)	(170,155)	(243,264)
	CW	019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC CORPORATE	4.BFE	278,429	(6,822)	(15,926)	(22,748)
	CW	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	2,338,940	(57,304)	(133,787)	(191,091)
	CW	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,471,207	(14,565)	(38,693)	(55,317)
	CW	037411-AY-1	APACHE CORP CORPORATE	3.AFE	5,374,411	(53,207)	(141,347)	(202,078)
	CW	05508W-AB-1	B&G FOODS INC CORPORATE	4.BFE	1,557,831	(38,167)	(89,108)	(127,275)
	CW	071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	4.BFE	2,905,533	(71,186)	(166,197)	(237,382)
	CW	071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	4.BFE	1,279,938	(31,358)	(73,212)	(104,571)
	CW	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.CFE	795,198	(19,482)	(45,485)	(64,968)
	CW	080555-AE-5	BELO CORP DEBENTURES	3.CFE	11,364,764	(112,511)	(298,893)	(427,315)
	CW	09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE	3.CFE	961,994	(9,524)	(25,300)	(36,171)
	CW	105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN	3.CFE	1,532,136	(15,168)	(40,295)	(57,608)
	CW	11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP FOREIGN	4.BFE	753,492	(18,461)	(43,100)	(61,560)
	CW	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	1,058,318	(10,477)	(27,834)	(39,793)
	CW	1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	730,025	(7,227)	(19,200)	(27,449)
	CW	131347-CN-4	CALPINE CORP CORPORATE	4.AFE	706,404	(17,307)	(40,406)	(57,713)
	CW	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	6,171,622	(151,205)	(353,017)	(504,222)
	CW	131347-CQ-7	CALPINE CORP CORPORATE	4.AFE	2,258,466	(55,332)	(129,184)	(184,517)
	CW	131347-CR-5	CALPINE CORP CORPORATE	3.AFE	208,571	(2,065)	(5,485)	(7,842)
	CW	156504-AL-6	CENTURY COMMUNITIES INC CORPORATE	3.CFE	1,142,137	(11,307)	(30,038)	(42,944)
	CW	156504-AM-4	CENTURY COMMUNITIES INC CORPORATE	3.CFE	108,931	(1,078)	(2,865)	(4,096)
	CW	20825C-BB-9	Conocophillips CORPORATE	1.GFE	6,818,729	(3,409)	(10,910)	(22,502)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	20825C-BD-5	Conocophillips CORPORATE	1.GFE	2,303,269	(1,152)	(3,685)	(7,601)
	CW	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	1,996,666	(19,767)	(52,512)	(75,075)
	CW	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	1,152,891	(11,414)	(30,321)	(43,349)
	CW	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	7,089,294	(70,184)	(186,448)	(266,557)
	CW	345370-CA-6	FORD MOTOR CO NOTES	3.BFE	1,558,427	(15,428)	(40,987)	(58,597)
	CW	398433-AP-7	GRIFFON CORPORATION CORPORATE	4.BFE	974,031	(23,864)	(55,715)	(79,578)
	CW	404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE	4.BFE	1,216,742	(29,810)	(69,598)	(99,408)
	CW	44267D-AD-9	Howard Hughes Corp/The CORPORATE	3.CFE	1,705,569	(16,885)	(44,856)	(64,129)
	CW	44267D-AF-4	Howard Hughes Corp/The CORPORATE	3.CFE	1,077,705	(10,669)	(28,344)	(40,522)
	CW	460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREIGN	3.CFE	239,623	(2,372)	(6,302)	(9,010)
	CW	46650C-AB-5	JBS USA FOOD CO CORPORATE	2.CFE	1,706,270	(3,583)	(10,920)	(18,086)
	CW	48666K-AY-5	KB HOME CORPORATE	3.BFE	1,162,968	(11,513)	(30,586)	(43,728)
	CW	48666K-AZ-2	KB HOME CORPORATE	3.BFE	136,926	(1,356)	(3,601)	(5,148)
	CW	50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE	3.AFE	11,992,732	(118,728)	(315,409)	(450,927)
	CW	50212Y-AD-6	LPL HOLDINGS CORPORATE	3.BFE	551,575	(5,461)	(14,506)	(20,739)
	CW	513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	584,862	(5,790)	(15,382)	(21,991)
	CW	552953-CF-6	MGM RESORTS INTL CORPORATE	4.AFE	833,850	(20,429)	(47,696)	(68,126)
	CW	55305B-AS-0	M/I HOMES INC CORPORATE	3.BFE	1,536,065	(15,207)	(40,399)	(57,756)
	CW	575385-AD-1	MASONITE INTERNATIONAL CORP CORP FOREIGN	3.AFE	2,278,900	(22,561)	(59,935)	(85,687)
	CW	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FOREIGN	3.AFE	884,015	(8,752)	(23,250)	(33,239)
	CW	57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	340,040	(3,366)	(8,943)	(12,786)
	CW	57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	653,586	(6,471)	(17,189)	(24,575)
	CW	58502B-AC-0	MEDNAX INC CORPORATE	4.AFE	1,026,937	(25,160)	(58,741)	(83,901)
	CW	624758-AF-5	MUELLER WATER PRODUCTS INC CORPORATE	3.BFE	354,026	(3,505)	(9,311)	(13,311)
	CW	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	1,145,780	(11,343)	(30,134)	(43,081)
	CW	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	347,023	(3,436)	(9,127)	(13,048)
	CW	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	3,939,864	(39,005)	(103,618)	(148,139)
	CW	68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP FOREIGN	3.BFE	545,815	(5,404)	(14,355)	(20,523)
	CW	68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP FOREIGN	3.BFE	535,089	(5,297)	(14,073)	(20,119)
	CW	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPORATE	4.AFE	762,972	(18,693)	(43,642)	(62,335)
	CW	707569-AS-8	PENN NATL GAMING INC CORPORATE	4.CFE	560,410	(13,730)	(32,055)	(45,786)
	CW	70959W-AK-9	Penske Automotive Group Inc CORPORATE	3.CFE	1,089,309	(10,784)	(28,649)	(40,958)
	CW	72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE	3.AFE	1,317,811	(13,046)	(34,658)	(49,550)
	CW	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	857,583	(21,011)	(49,054)	(70,065)
	CW	810186-AS-5	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	226,340	(5,545)	(12,947)	(18,492)
	CW	810186-AT-3	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	973,827	(23,859)	(55,703)	(79,562)
	CW	81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIGN	3.CFE	1,085,505	(10,747)	(28,549)	(40,815)
	CW	817565-CG-7	SERVICE CORP INTL CORPORATE	3.CFE	740,270	(7,329)	(19,469)	(27,834)
	CW	82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE	4.AFE	845,407	(20,712)	(48,357)	(69,070)
	CW	85172F-AQ-2	SPRINGLEAF FINANCE CORP CORPORATE	3.BFE	211,959	(2,098)	(5,575)	(7,970)
	CW	85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE	4.AFE	1,026,288	(25,144)	(58,704)	(83,848)
	CW	853496-AC-1	STANDARD INDUSTRIES INC CORPORATE	4.AFE	782,609	(19,174)	(44,765)	(63,939)
	CW	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	4.AFE	3,026,300	(74,144)	(173,104)	(247,249)
	CW	87265H-AG-4	TRI POINTE GROUP INC CORPORATE	3.CFE	1,202,633	(11,906)	(31,629)	(45,219)
	CW	87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE	3.CFE	84,988	(841)	(2,235)	(3,196)
	CW	87724R-AJ-1	TAYLOR MORRISON COMMUNITIES IN CORPORATE	3.CFE	590,982	(5,851)	(15,543)	(22,221)
	CW	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	10,503,894	(103,989)	(276,252)	(394,946)
	CW	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.BFE	1,088,470	(10,776)	(28,627)	(40,926)
	CW	88033G-DG-2	TENET HEALTHCARE CORP CORPORATE	4.AFE	280,808	(6,880)	(16,062)	(22,942)
	CW	88033G-DL-1	TENET HEALTHCARE CORP CORPORATE	4.AFE	735,284	(18,014)	(42,058)	(60,073)
	CW	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	2,180,309	(21,585)	(57,342)	(81,980)
	CW	88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FOREIGN	3.CFE	3,680,596	(36,438)	(96,800)	(138,390)
	CW	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	1,843,016	(18,246)	(48,471)	(69,297)
	CW	914906-AU-6	UNIVISION COMMUNICATIONS CORPORATE	4.BFE	870,830	(21,335)	(49,811)	(71,147)
	CW	92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORPORATE	3.BFE	1,136,451	(11,251)	(29,889)	(42,731)
	CW	92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE	3.BFE	3,368,922	(33,352)	(88,603)	(126,671)
	CW	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPORATE	3.BFE	1,082,068	(10,712)	(28,458)	(40,686)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE	3.CFE	622,068	(6,158)	(16,360)	(23,390)
0199999. Subtotal Default Component - Other Than Mortgage					4,128,851,263	7,393,048	17,796,084	26,011,438
0599999 - Total					4,128,851,263	7,393,048	17,796,084	26,011,438

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
73340684		NJ	2018	350,000	0	0	Settled out of court
73943441		NJ	2018	350,000	30,000	0	Settled out of court
0199999. Death Claims - Ordinary				700,000	30,000	0	XXX
10493	C-2019-016959	NY	2018	126,000	60,000	0	Settled out of court
23748	C-2019-012955	MO	2017	103,000	30,000	0	Settled out of court
75087	C-2020-032518	TN	2017	60,000	12,000	0	Settled out of court
20400	C-2020-043230	LA	2019	60,000	60,000	0	Settled out of court
51969	11792777	TX	2018	255,000	0	0	Dismissed
76536	11800378	GA	2018	900,000	0	0	Dismissed
14273	C-2020-041368	IL	2018	500,000	500,000	0	Settled out of court
32000	11663480	NC	2016	400,000	400,000	0	Settled out of court
0399999. Death Claims - Group				2,404,000	1,062,000	0	XXX
0599999. Death Claims - Disposed Of				3,104,000	1,092,000	0	XXX
38634708		LA	2019	50,000	30,000	0	Settled out of court
0999999. Additional Accidental Death Benefits-Industrial				50,000	30,000	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				50,000	30,000	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				3,154,000	1,122,000	0	XXX
35801610		VA	2019	43,709	0	43,709	Policy terms exclude benefit
2799999. Death Claims - Ordinary				43,709	0	43,709	XXX
50555	C-2020-055347	WV	2014	150,000	0	150,000	Eligibility provision not met
44997	C-2019-017001	NC	2016	302,000	0	302,000	Eligibility provision not met
20400	C-2020-043230	LA	2019	90,000	0	90,000	Eligibility provision not met
2999999. Death Claims - Group				542,000	0	542,000	XXX
3199999. Death Claims - Resisted				585,709	0	585,709	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				585,709	0	585,709	XXX
5399999 - Totals				3,739,709	1,122,000	585,709	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,773,785,948	XXX	1,569,610,462	XXX	0	XXX	0	XXX	0	XXX	202,845,492	XXX	1,329,984	XXX	0	XXX	10	XXX
2. Premiums earned	1,767,051,462	XXX	1,562,797,134	XXX	0	XXX	0	XXX	0	XXX	202,932,908	XXX	1,321,410	XXX	0	XXX	10	XXX
3. Incurred claims	1,447,650,107	81.9	1,291,926,262	82.7	0	0.0	0	0.0	0	0.0	151,199,405	74.5	4,524,440	342.4	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,447,650,107	81.9	1,291,926,262	82.7	0	0.0	0	0.0	0	0.0	151,199,405	74.5	4,524,440	342.4	0	0.0	0	0.0
6. Increase in contract reserves	214,885,468	12.2	131,370,004	8.4	0	0.0	0	0.0	0	0.0	84,372,852	41.6	(857,388)	(64.9)	0	0.0	0	0.0
7. Commissions (a)	73,392,942	4.2	67,790,258	4.3	0	0.0	0	0.0	0	0.0	5,602,684	2.8	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	411,638,831	23.3	381,448,482	24.4	0	0.0	0	0.0	0	0.0	28,258,405	13.9	1,931,929	146.2	0	0.0	15	150.0
9. Taxes, licenses and fees	40,791,008	2.3	36,404,233	2.3	0	0.0	0	0.0	0	0.0	4,319,376	2.1	67,398	5.1	0	0.0	1	10.0
10. Total other expenses incurred	525,822,782	29.8	485,642,974	31.1	0	0.0	0	0.0	0	0.0	38,180,465	18.8	1,999,327	151.3	0	0.0	16	160.0
11. Aggregate write-ins for deductions	1,572,686	0.1	1,570,271	0.1	0	0.0	0	0.0	0	0.0	2,392	0.0	23	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(422,879,581)	(23.9)	(347,712,377)	(22.2)	0	0.0	0	0.0	0	0.0	(70,822,206)	(34.9)	(4,344,992)	(328.8)	0	0.0	(6)	(60.0)
13. Dividends or refunds	(800)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(170)	0.0	(630)	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(422,878,781)	(23.9)	(347,712,377)	(22.2)	0	0.0	0	0.0	0	0.0	(70,822,036)	(34.9)	(4,344,362)	(328.8)	0	0.0	(6)	(60.0)
DETAILS OF WRITE-INS																		
1101. Self-insured liabilities and miscellaneous deductions	1,564,109	0.1	1,563,073	0.1	0	0.0	0	0.0	0	0.0	1,027	0.0	9	0.0	0	0.0	0	0.0
1102. Interest on taxes and miscellaneous items	8,577	0.0	7,198	0.0	0	0.0	0	0.0	0	0.0	1,365	0.0	14	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	1,572,686	0.1	1,570,271	0.1	0	0.0	0	0.0	0	0.0	2,392	0.0	23	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	89,907,522	38,321,133	0	0	0	51,489,955	96,434	0	0
2. Advance premiums	20,977,473	16,745,207	0	0	0	4,194,062	38,204	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	110,884,994	55,066,340	0	0	0	55,684,016	134,638	0	0
5. Total premium reserves, prior year	104,150,509	48,253,012	0	0	0	55,769,477	128,020	0	0
6. Increase in total premium reserves	6,734,485	6,813,328	0	0	0	(85,461)	6,618	0	0
B. Contract Reserves:									
1. Additional reserves (a)	8,218,327,195	3,125,454,918	0	0	0	5,086,438,404	6,433,873	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	8,218,327,195	3,125,454,918	0	0	0	5,086,438,404	6,433,873	0	0
4. Total contract reserves, prior year.	8,003,441,727	2,994,084,914	0	0	0	5,002,065,552	7,291,261	0	0
5. Increase in contract reserves	214,885,468	131,370,004	0	0	0	84,372,852	(857,388)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	4,060,083,563	3,473,938,986	0	0	0	584,848,914	1,295,663	0	0
2. Total prior year	3,772,977,936	3,222,796,555	0	0	0	549,509,642	671,739	0	0
3. Increase	287,105,627	251,142,431	0	0	0	35,339,272	623,924	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	817,626,371	709,501,400	0	0	0	107,233,221	891,750	0	0
1.2 On claims incurred during current year	342,918,109	331,282,431	0	0	0	8,626,912	3,008,766	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,843,686,827	2,441,683,910	0	0	0	402,001,352	1,565	0	0
2.2 On claims incurred during current year	1,216,396,736	1,032,255,076	0	0	0	182,847,562	1,294,098	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,661,313,198	3,151,185,310	0	0	0	509,234,573	893,315	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,772,977,936	3,222,796,555	0	0	0	549,509,642	671,739	0	0
3.3 Line 3.1 minus Line 3.2	(111,664,738)	(71,611,245)	0	0	0	(40,275,069)	221,576	0	0

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	50,481	50,481	0	0	0	0	0	0	0
2. Premiums earned	50,481	50,481	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	60,178,173	59,661,948	0	0	476,759	39,466	0	0	0
2. Premiums earned	63,211,609	62,678,652	0	0	492,799	40,158	0	0	0
3. Incurred claims	60,220,774	59,730,581	0	0	461,251	28,942	0	0	0
4. Commissions	7,913,967	7,913,967	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	6,179,115	0	1,501,691,768	1,507,870,882
2. Beginning Claim Reserves and Liabilities	1,280,607	0	3,960,279,823	3,961,560,430
3. Ending Claim Reserves and Liabilities	1,835,244	0	4,270,011,401	4,271,846,645
4. Claims Paid	5,624,478	0	1,191,960,190	1,197,584,667
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning Claim Reserves and Liabilities	0	0	0	0
7. Ending Claim Reserves and Liabilities	0	0	0	0
8. Claims Paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	60,220,773	60,220,773
10. Beginning Claim Reserves and Liabilities	0	0	197,172,841	197,172,841
11. Ending Claim Reserves and Liabilities	0	0	219,900,261	219,900,261
12. Claims Paid	0	0	37,493,353	37,493,353
D. Net:				
13. Incurred Claims	6,179,115	0	1,441,470,995	1,447,650,109
14. Beginning Claim Reserves and Liabilities	1,280,607	0	3,763,106,982	3,764,387,589
15. Ending Claim Reserves and Liabilities	1,835,244	0	4,050,111,140	4,051,946,384
16. Claims Paid	5,624,478	0	1,154,466,837	1,160,091,314
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	6,179,115	0	1,441,470,995	1,447,650,109
18. Beginning Reserves and Liabilities	1,280,607	0	3,763,106,982	3,764,387,589
19. Ending Reserves and Liabilities	1,835,244	0	4,050,111,141	4,051,946,384
20. Paid Claims and Cost Containment Expenses	5,624,478	0	1,154,466,836	1,160,091,314

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXL0	31,543,142,000	562,750,927	322,136,714	118,023,656	0	0
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	AXXX	846,946,000	232,348,106	39,205,710	13,295,819	0	0
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	YRT/I	XXXL0	178,750,860,460	714,583,445	601,386,733	107,375,000	0	0
14300	27-1629186	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	128,091,529,719	406,361,961	285,991,427	82,366,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXL0	22,574,711,231	227,811,771	167,016,400	41,718,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	YRT/I	XXXL0	45,184,673,886	176,691,489	103,503,158	49,170,000	0	0
15456	46-4641980	01/01/2014	Prudential Term Reinsurance Company	AZ	YRT/I	XXXL0	198,389,663,529	476,477,860	304,949,090	110,629,138	0	0
16089	81-4923311	01/01/2017	Gibraltar Universal Life Reinsurance Company	AZ	YRT/I	XXXL0	17,772,084,491	115,696,853	81,339,376	22,900,000	0	0
14296	41-2214052	01/01/2018	Dryden Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	121,056,207,107	223,647,137	110,012,228	45,732,000	0	0
0199999. General Account - U.S. Affiliates - Captive							744,209,818,423	3,136,369,549	2,015,540,836	591,209,613	0	0
79227	22-1944557	07/31/1984	Pruco Life Insurance Company	AZ	OTH/G	FA	0	2,622,343	0	0	0	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	CO/I	VA	0	101,545,791	4,969,700	181,096	0	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	CO/I	VA	0	447,079,215	91,432,102	1,298,817	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	XXXL0	42,996,887,202	280,873,874	245,919,296	62,654,000	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	XXXL0	9,325,519,942	51,472,312	45,500,264	13,575,000	0	0
0299999. General Account - U.S. Affiliates - Other							52,322,407,144	883,593,535	387,821,362	77,708,913	0	0
0399999. Total General Account - U.S. Affiliates							796,532,225,567	4,019,963,084	2,403,362,198	668,918,526	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	OTH/I	OL	2,730,492,814	825,006	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	OL	29,638,475,205	77,653,681	102,955,357	11,591,250	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	OL	90,535,282,549	21,648,722,210	3,612,543,289	273,478,852	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	OL	36,931,236	8,941	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	OL	55,319,298	125,127	96,329	0	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	YRT/I	OL	288,914,072	1,156,512	1,622,182	93,606	0	0
00000	AA-1584103	01/19/2015	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	CO/I	OL	20,409,635,969	7,954,255,752	1,411,821,487	25,597,992	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	OTH/I	OL	118,772,336	49,977	0	0	0	0
0599999. General Account - Non-U.S. Affiliates - Other							143,813,823,479	29,682,797,206	5,129,038,644	310,761,700	0	0
0699999. Total General Account - Non-U.S. Affiliates							143,813,823,479	29,682,797,206	5,129,038,644	310,761,700	0	0
0799999. Total General Account - Affiliates							940,346,049,046	33,702,760,290	7,532,400,842	979,680,226	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/G	OL	1,472,255,000	269,966,394	18,259,833	5,160,843	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	OL	7,638,406,000	1,367,521,597	122,468,964	43,491,404	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	XXXL	49,279,564,000	1,072,927,091	83,773,155	17,456,300	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	AXXX	36,951,786,000	11,195,702,028	334,838,950	79,091,850	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	3,605,829,000	0	34,184,313	0	764,261,068	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	OL	3,064,499,000	921,703,652	40,525,764	22,663,726	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	XXXL	4,098,609,000	108,533,307	6,458,288	2,272,438	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	AXXX	4,994,177,000	1,452,720,280	47,786,135	8,359,290	0	0
62308	06-0303370	01/01/1982	Connecticut General Life Insurance Company	CT	YRT/I	OL	105,000	5,852	7,361	0	0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	200,000	10,135	11,661	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	258,000	2,875	1,377	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	OL	537,689	76,245	0	79,500	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	OL	41,547,359	0	165,294	21,485	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	OL	3,218,048	0	13,835	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	OL	5,000	3,304	0	0	0	0
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	OL	695,000	232,256	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	6,546,176	354,969	462,922	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,046,803	41,050	66,844	0	0	0
87017	62-1003368	05/20/2004	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	OL	2,925,190	50,272	26,255	0	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	CO/I	VA	0	1,410,330,280	5,919,814	0	0	0
0899999. General Account - U.S. Non-Affiliates							111,157,663,089	17,806,372,794	694,862,812	179,059,758	764,261,068	0
00000	AA-1780118	04/10/2006	SCOR Life Ireland, DAC	IRL	YRT/I	XXXL0	17,736,712,000	44,033,854	28,367,928	16,419,535	0	0
00000	AA-1780118	11/01/2012	SCOR Life Ireland, DAC	IRL	YRT/I	XXXL0	1,348,064,000	2,855,202	1,588,081	230,884	0	0
00000	AA-1560071	10/09/1990	RBC Life Ins Co	CAN	YRT/I	OL	4,190,958	491,185	472,321	0	0	0
00000	AA-1120119	05/17/2011	Rothesay Life Limited	GBR	CO/G	FA	0	5,060,496	0	661,935	0	0
00000	AA-1120119	10/31/2011	Rothesay Life Limited	GBR	CO/G	FA	0	20,856,803	0	3,503,615	0	0
00000	AA-3191211	11/30/2011	Axia Insurance Limited	BMU	CO/G	FA	0	9,537,020	0	5,916,194	0	0
00000	AA-1120119	01/26/2012	Rothesay Life Limited	GBR	CO/G	FA	0	10,683,786	0	1,939,043	0	0
00000	00-0000000	07/04/2014	BTPSI (No 1) IC Limited	GBR	CO/G	FA	0	29,995,597	1,226,621,074	199,526,052	0	0

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Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-1120119	07/30/2014	Rothesay Life Limited	GBR	CO/G	FA	0	20,581,660	0	5,350,329	0	0
00000	AA-1120101	10/24/2014	Legal & General Pensions Limited	GBR	CO/G	FA	0	22,693,394	0	16,466,923	0	0
00000	AA-1120119	12/16/2014	Rothesay Life Limited	GBR	CO/G	FA	0	2,674,063	0	1,466,167	0	0
00000	AA-1120110	04/27/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	650,448	6,873,082	1,170,424	0	0
00000	AA-1120110	06/26/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	10,689,216	98,650,686	40,244,476	0	0
00000	AA-1120101	06/29/2015	Legal & General Pensions Limited	GBR	CO/G	FA	0	12,333,362	0	22,000,961	0	0
00000	AA-1120101	04/21/2016	Legal & General Pensions Limited	GBR	CO/G	FA	0	2,982,994	0	2,802,675	0	0
00000	AA-1120110	06/09/2016	Pension Insurance Corporation	GBR	CO/G	FA	0	10,961,619	54,187,523	8,774,826	0	0
00000	AA-1120101	08/08/2016	Legal & General Pensions Limited	GBR	CO/G	FA	0	4,902,323	0	4,995,342	0	0
00000	AA-1120101	10/13/2016	Legal & General Pensions Limited	GBR	CO/G	FA	0	2,573,335	0	2,477,927	0	0
00000	AA-1121225	02/08/2017	Prudential Assurance Company Limited	GBR	CO/G	FA	0	4,260,461	0	10,341,768	0	0
00000	AA-1120119	03/09/2017	Rothesay Life Limited	GBR	CO/G	FA	0	6,904,028	52,623,691	4,642,981	0	0
00000	AA-1120110	06/12/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	1,848,663	8,908,302	3,584,589	0	0
00000	00-0000000	07/27/2017	Captive Fission Beta IC Limited	GGY	CO/G	FA	0	12,312,025	87,677,888	20,578,369	0	0
00000	AA-1120110	10/30/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	3,657,814	51,584,741	12,192,208	0	0
00000	AA-1120101	12/20/2017	Legal & General Pensions Limited	GBR	CO/G	FA	0	1,930,508	0	6,519,631	0	0
00000	AA-1120108	12/20/2017	Scottish Widows Limited	GBR	CO/G	FA	0	6,472,833	122,429,545	23,288,091	0	0
00000	AA-1120110	12/19/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	681,805	8,482,591	1,992,377	0	0
00000	AA-1120110	05/01/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	4,361,569	51,044,281	12,018,986	0	0
00000	AA-1120110	06/30/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	1,208,653	15,697,571	3,673,709	0	0
00000	AA-1120034	06/29/2018	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	5,127,815	62,927,959	9,927,824	0	0
00000	AA-1120110	08/30/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	3,271,183	73,328,953	17,173,955	0	0
00000	AA-1120108	09/28/2018	Scottish Widows Limited	GBR	CO/G	FA	0	4,880,687	55,634,478	9,167,655	0	0
00000	AA-1120108	10/11/2018	Scottish Widows Limited	GBR	CO/G	FA	0	1,689,215	7,975,897	1,364,657	0	0
00000	AA-1120101	11/30/2018	Legal & General Pensions Limited	GBR	CO/G	FA	0	1,432,621	0	3,123,177	0	0
00000	AA-1120108	12/11/2019	Scottish Widows Limited	GBR	CO/G	FA	0	1,021,721	21,035,824	3,328,716	0	0
00000	AA-1120101	12/20/2018	Legal & General Pensions Limited	GBR	CO/G	FA	0	0	0	745,520	0	0
00000	AA-1120110	12/18/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	2,704,398	39,138,933	9,159,435	0	0
00000	AA-1120110	02/27/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	1,693,839	29,635,843	17,624,321	0	0
00000	AA-1120101	03/29/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	1,835,823	0	833,390	0	0
00000	AA-1120101	04/12/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	2,354,897	0	5,640,275	0	0
00000	AA-1120110	04/12/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	4,060,339	62,227,115	9,741,995	0	0
00000	AA-1122016	07/03/2019	Phoenix Life Limited	GBR	CO/G	FA	0	1,869,841	31,703,481	4,895,663	0	0
00000	AA-1124114	06/28/2019	HSBC Bank (UK)	GBR	CO/G	FA	0	45,838,625	367,456,484	60,647,364	0	0
00000	AA-1120101	06/30/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	5,895,870	0	20,301,209	0	0
00000	AA-1120110	06/30/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	357,022	7,210,757	1,693,696	0	0
00000	AA-1120119	09/06/2019	Rothesay Life Limited	GBR	CO/G	FA	0	6,126,965	116,241,016	9,083,509	0	0
00000	AA-1120110	06/30/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	526,047	10,458,791	2,456,767	0	0
00000	AA-1120119	12/17/2019	Rothesay Life Limited	GBR	CO/G	FA	0	6,842,240	186,894,411	13,754,595	0	0
00000	AA-1120101	12/19/2019	Legal & General Pensions Limited	GBR	CO/G	FA	0	176,427	0	777,118	0	0
00000	AA-1120110	05/29/2020	Pension Insurance Corporation	GBR	CO/G	FA	0	666,777	22,705,664	3,552,496	0	0
00000	AA-1120101	06/01/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	800,143	0	4,234,658	0	0
00000	AA-1120110	06/30/2020	Pension Insurance Corporation	GBR	CO/G	FA	0	1,278,842	40,298,681	9,444,756	0	0
00000	AA-1122016	10/30/2020	Phoenix Life Limited	GBR	CO/G	FA	0	390,904	18,771,082	2,938,062	0	0
00000	AA-1120110	12/31/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	335,119	16,183,753	3,804,156	0	0
00000	AA-1120108	12/16/2020	Scottish Widows Limited	GBR	CO/G	FA	0	863,008	49,150,943	7,696,109	0	0
00000	AA-1120034	12/22/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	118,133	6,333,160	983,942	0	0
00000	AA-1124126	03/25/2021	Zurich GSG Limited	GBR	CO/G	FA	0	4,868,464	222,337,773	46,969,889	0	0
00000	AA-1120034	09/29/2021	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	139,695	6,279,583	4,006,174	0	0
00000	AA-1120101	12/17/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	442,428	0	3,680,026	0	0
00000	AA-1120101	12/17/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	714,101	0	4,677,646	0	0
00000	AA-1120101	12/17/2020	Legal & General Pensions Limited	GBR	CO/G	FA	0	446,510	0	4,153,837	0	0
00000	AA-1120101	06/28/2021	Legal & General Pensions Limited	GBR	CO/G	FA	0	184,834	0	2,504,546	0	0
00000	AA-1120034	06/25/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	336,140,677	0	4,358,396	0	0
00000	AA-1120034	12/07/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	371,078,674	0	3,395,442	0	0
00000	AA-1120034	09/23/2021	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	1,060,869,678	1,160,618,444	12,570,365	0	0
00000	AA-1122016	12/13/2021	Phoenix Life Limited	GBR	CO/G	FA	0	234,846,544	294,067,364	2,308,448	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-3190915	05/10/2019	Northstar Group (Bermuda) Limited	BMU	YRT/I	XXXLO	93,297,400	0	284,865	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							19,182,264,358	2,370,084,822	4,724,110,559	755,499,806	0	0
1099999. Total General Account - Non-Affiliates							130,339,927,447	20,176,457,616	5,418,973,371	934,559,564	764,261,068	0
1199999. Total General Account							1,070,685,976,493	53,879,217,906	12,951,374,213	1,914,239,790	764,261,068	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	MCO/I	VA	0	0	0	0	2,805,428,557	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	MCO/I	VA	0	0	0	0	11,971,687,809	0
1399999. Separate Accounts - U.S. Affiliates - Other							0	0	0	0	14,777,116,366	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	14,777,116,366	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	14,777,116,366	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	36,802,224,000	0	195,925,886	87,681,773	7,321,660,418	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	MCO/I	OL	4,178,809,000	0	22,371,842	9,902,215	1,235,353,094	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	MCO/I	VA	0	0	5,778,357	0	3,688,575,932	0
1999999. Separate Accounts - U.S. Non-Affiliates							40,981,033,000	0	224,076,085	97,583,988	12,245,589,444	0
2199999. Total Separate Accounts - Non-Affiliates							40,981,033,000	0	224,076,085	97,583,988	12,245,589,444	0
2299999. Total Separate Accounts							40,981,033,000	0	224,076,085	97,583,988	27,022,705,810	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							948,670,921,656	21,826,335,878	3,322,301,095	945,562,272	27,786,966,878	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							162,996,087,837	32,052,882,028	9,853,149,203	1,066,261,506	0	0
9999999 - Totals							1,111,667,009,493	53,879,217,906	13,175,450,298	2,011,823,778	27,786,966,878	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
62863	36-3421358	01/01/2021	Trustmark Life Insurance Company	IL	QA/G	A	50,481	0	0	0	0	0
0899999. U.S. Non-Affiliates							50,481	0	0	0	0	0
1099999. Total - Non-Affiliates							50,481	0	0	0	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							50,481	0	0	0	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							50,481	0	0	0	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	60,115,400	79,091,850
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	3,825,911	8,359,290
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	0	340,706,455
0299999. Life and Annuity - U.S. Affiliates - Other					63,941,311	428,157,595
0399999. Total Life and Annuity - U.S. Affiliates					63,941,311	428,157,595
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	0	1,344,013
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	1,344,013
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	1,344,013
0799999. Total Life and Annuity - Affiliates					63,941,311	429,501,608
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	IL	0	131,384
00000	83-3747089	01/01/2019	Eureka One, IC	DC	1,152,600	2,275,209
00000	83-3747089	01/01/2019	Eureka One, IC	DC	8,873,000	10,392,220
65838	01-0233346	01/01/2021	John Hancock Life Insurance Company (USA)	MI	111,500	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	53,400	10,800
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	6,861,250	7,925,256
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	3,759,615	1,037,089
00000	00-0000000	09/29/1965	6 Reinsurers of Servicemembers' Group Life Insurance	NJ	(2,731,727)	189,020,209
80659	82-4533188	04/01/2018	Canada Life Assurance Company	MI	59,331,588	0
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	0	1,259
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	0	469
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	0	130
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	0	7,457
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	0	781,154
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	13,943
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	44,982
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	0	172,100
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	0	2,629,282
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	62
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	0	381
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	25
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	13
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	10
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	27,247	3,255
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	385
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	76
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	1,573
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	10
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	10
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	0	13
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	185
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	1,326
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	0	7,775
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	400,022	467,174
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	120
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	437
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	47
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	0	1,364
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	6,948
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	5,552
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	2,348
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	8,199
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	76
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	0	3,668,359
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	418,252
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	0	6,929
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	14,403	830,697
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	174,304	419,342
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	96,512	94,356
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	41,950	327,821
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	3,541
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	16,228
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	22,328
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	0	23
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	0	2,479
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	99,441	346,470
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	81,451	239,571
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	0	109,273
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	4,226
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	111,382
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	577,533
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	3,088
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	2,213,215
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	16,271
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	250,213
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	14,489
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	46,475
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	35
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	275
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	32
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	5,815
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	53
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	74
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	4
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	559
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	18,037
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	201,797	19,036
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	2,298
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	399
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	66
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	3,150
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	6,086
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	7,849
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	620
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	6,248
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	13,019
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	7,327
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	1,479,123
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	11,071
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	183,374
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	29,908
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	0	27
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	37,742
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	2,729
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	1,875,986
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	16,271

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	112,809	250,213
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	4,342
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	139,362
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	63,818
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	2,724,105
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	14,278
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	63,663
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	0	2,615
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	0	2,173
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	2,082,308
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	761
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	31,251
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	491,662
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	0	51
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	0	14,414
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	404,254
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	896
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	39,596	163,911
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	2,113
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	56,428
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	385,024
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	479,874	62,342
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	679,942	1,911,586
87572	23-2038295	07/11/2005	Scottish Re US, Inc.	DE	0	107,610
88340	59-2859797	10/01/1996	Hannover Life Reassurance Company of America	FL	1,161,994	1,634,386
88340	59-2859797	07/01/1997	Hannover Life Reassurance Company of America	FL	0	9,216
88340	59-2859797	10/15/1999	Hannover Life Reassurance Company of America	FL	0	903,776
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	77,209	75,485
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	39,596	163,911
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	0	28,235
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	456,189	384,246
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	0	168,538
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	1,006,586	1,602,518
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	0	16,036
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	393,246	684,164
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	0	3,351
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	279,725	425,352
88340	59-2859797	02/13/2004	Hannover Life Reassurance Company of America	FL	785,358	855,366
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	0	5
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	0	358
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	0	201,732
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	0	3
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	0	31
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	0	12
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	201
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	4
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	0	120
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	89
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	22
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	10
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	13
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	5
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	18,157	80,410
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	10
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	0	61
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	7,503
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	1,522
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	6,803
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	63
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	10
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	581
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	95
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	0	170
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	0	77
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	0	2,920
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	0	250
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	0	45
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	0	183
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	0	1
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	0	28
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	0	2,215,779
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	1,296,843	252,586
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	0	5,194
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	0	283,226
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	124,503	297,072
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	13,984	109,274
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	38,605	37,742
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	770,172
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	4,936
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	156,611
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	3,603
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	2,862,916
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	84,056	56,950
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	588,125	875,744
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	0	16,424
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	1,137,808	970,734
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	23,355
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	3,103,450
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	29,056
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	99,391
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	776,535
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	11,846,140
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	0	102
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	668
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	0	1,943
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	6,683
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	27,538
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	8,353
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	0	195,117
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	0	5,136
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	0	2,558
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	0	10,877
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	7,722
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	315,656	890,410
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	0	176,465

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	0	68
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	0	6,576
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	0	2,416
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	0	3,312
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	0	95,559
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	251,019	2,175,513
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	1,045,419	918,422
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	11,674,013	20,440,206
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	424,936	1,946,440
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	0	34,721
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	2,925,684	2,747,770
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	0	37,591
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	1,113,433	217,010
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	0	59,659
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	0	769
88340	59-2859797	01/01/2016	Hannover Life Reassurance Company of America	FL	2,877,449	6,385,534
88340	59-2859797	07/01/2016	Hannover Life Reassurance Company of America	FL	829,353	1,833,309
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	91,330	105,770
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	741,391
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	0	216,307
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	0	6,708
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	67,180	201,785
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	0	122,765
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	139,810	422,968
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	950,561	2,569,150
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	5,114,846	6,233,169
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	11,103
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	1,408,086	3,195,960
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	139,597
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	361,129	1,898,132
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	124,998	107,696
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	6,350,750	17,846,921
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	0	424,471
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	6,787,630	14,476,126
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	77,532	2,758,831
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	0	809
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	0	104,793
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	0	36,418
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	0	161,361
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	1,286,034	2,222,802
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	1,379,544	4,002,899
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	466,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	6,833,743	8,620,483
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	1,193
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	753,604	2,392,312
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	434,339	1,077,756
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	7,509,415	12,364,940
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	516,241	608,828
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	1,238,550	1,746,221
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	153,763	996,244
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	2,022,151	3,007,085
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	182,115	1,172,559
64688	75-6020048	10/01/2013	SCOR Global Life Americas Reinsurance Company	DE	0	38,886
64688	75-6020048	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	2,437,211	4,406,076
64688	75-6020048	04/27/2009	SCOR Global Life Americas Reinsurance Company	DE	48,344	190,252
64688	75-6020048	05/01/2008	SCOR Global Life Americas Reinsurance Company	DE	0	29,387
64688	75-6020048	05/01/2013	SCOR Global Life Americas Reinsurance Company	DE	677,251	1,508,456
64688	75-6020048	07/18/2011	SCOR Global Life Americas Reinsurance Company	DE	5,993,371	12,387,961
64688	75-6020048	09/17/2007	SCOR Global Life Americas Reinsurance Company	DE	37,499	423,687
87017	62-1003368	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	0	12,589
87017	62-1003368	05/01/2008	SCOR Global Life Americas Reinsurance Company	DE	0	1,780
87017	62-1003368	05/12/2001	SCOR Global Life Americas Reinsurance Company	DE	26,541	348,682
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	964,148	2,090,628
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	3,513,200	9,405,736
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	0	68,775
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	10,270,265	12,192,701
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	222,671	2,452,925
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	0	12,299
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	131,936	6,708
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	87,242	201,785
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	0	122,765
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	775,284	1,275,596
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	954,207	874,123
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	107,750	50,869
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	22,279,301	24,719,666
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	499,991	1,668,812
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	410,291	3,610,735
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	0	7,610
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	4,691,294	7,988,672
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	273,062	619,097
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	0	115,305
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	39,999	6,708
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	54,591	201,788
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Company	NY	0	48,499
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	0	96,048
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Company	NY	577,640	18,165
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	159,895	793,649
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	59,622	1,001,530
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	2,017,348	357,308
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Company	NY	0	80,504
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	983,737	1,188,650
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	0	441,991
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	3,832,931	4,716,993
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	689,100	2,156,708
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	3,276,905	5,719,725
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	84,489	2,472,519
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	594,989	2,788,190
0899999. Life and Annuity - U.S. Non-Affiliates					219,840,976	506,609,606
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	5,000	125,378
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	KOR	0	1,509,659
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	KOR	20,678	889,717
00000	AA-5420050	05/01/2013	Korean Reinsurance Company	KOR	353,514	947,139
00000	AA-5420050	07/15/2019	Korean Reinsurance Company	KOR	134,998	743,068
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	0	96,354
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	925,795	6,398,162

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-1461000	07/15/2019	Swiss Life Ltd	CHE	319,994	1,484,216
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	1,165,394	2,927,167
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	0	108,392
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	2,893,193	6,983,545
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	921,059	4,568,748
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda)	BMU	176,574	122,122
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda)	BMU	0	4,073
0999999. Life and Annuity - Non-U.S. Non-Affiliates					6,916,199	26,907,740
1099999. Total Life and Annuity - Non-Affiliates					226,757,175	533,517,346
1199999. Total Life and Annuity					290,698,486	963,018,954
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	5,910	35,482
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	0	120,594
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	IL	0	8,250
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	66,915	12,159
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	122,037	35,650
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	122,221	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	60,430	16,777
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,669,519	316,219
23841	02-0172170	01/01/2004	New Hampshire Insurance Company	IL	1,500	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	392,430	73,466
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	5,058,873	1,762,562
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	80,000	3,535,185
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	14,775	88,704
67105	41-0451140	01/01/2004	ReliaStar Life Insurance Company	MN	1,875	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	155	1,347,095
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	24,973	0
19453	13-5616275	01/01/2006	Transatlantic Reinsurance Company	NY	525	0
21113	13-5459190	05/01/2021	United States Fire Insurance Company	DE	0	15,913
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	147,625	1,046,169
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	118,200	869,093
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	8,865	53,223
65056	38-1659835	07/01/1999	Jackson National Life Insurance Company	MI	0	373,938
1999999. Accident and Health - U.S. Non-Affiliates					7,896,828	9,710,479
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	0	372
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	0	74
00000	AA-1120102	05/01/2020	Lloyd's Syndicate number 1458	GBR	0	50
00000	AA-1127861	01/01/2020	Lloyd's Syndicate number 1861	GBR	9,002	39,718
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	0	724
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	0	475
00000	AA-1120186	05/01/2020	Lloyd's Syndicate number 1947	GBR	0	74
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	0	331
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	0	496
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	0	728
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	0	976
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	55,835	138,283
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	36,337	141,660
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	0	616
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	0	182
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	0	20,350
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	27,336	140,133
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	0	1,344
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	110,341	266,773
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	0	1,653
00000	AA-1126566	05/01/2021	Lloyd's Syndicate number 566	GBR	0	22,278
00000	AA-1126566	05/01/2020	Lloyd's Syndicate number 566	GBR	0	149
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	0	25
00000	AA-1440076	01/01/2004	Sirius International Insurance Corporation	SWE	1,500	0
2099999. Accident and Health - Non-U.S. Non-Affiliates					240,351	777,464
2199999. Total Accident and Health - Non-Affiliates					8,137,179	10,487,943
2299999. Total Accident and Health					8,137,179	10,487,943
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					291,679,115	944,477,680
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					7,156,550	29,029,217
9999999 Totals - Life, Annuity and Accident and Health					298,835,665	973,506,897

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	33,172,009,000	10,918,703,307	10,506,677,952	333,032,273	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	4,650,688,000	1,432,852,529	1,353,176,644	46,144,767	0	0	0	0
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	COMB/I	OL	74,657,154,734	49,137,085,381	50,336,527,156	1,781,863,041	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							112,479,851,734	61,488,641,217	62,196,381,752	2,161,040,081	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							112,479,851,734	61,488,641,217	62,196,381,752	2,161,040,081	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							112,479,851,734	61,488,641,217	62,196,381,752	2,161,040,081	0	0	0	0
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	YRT/I	OL	1,772,000	23,484	38,874	33,281	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	660,000	7,187	6,901	6,436	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	183,000	74,008	49,725	42,952	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	222,000	9,734	9,050	10,059	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXL0	10,277,000	845,671	758,391	743,873	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	2,175,000	104,605	94,753	117,947	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXL0	59,241,000	1,772,177	1,876,376	1,645,172	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXL0	19,629,000	87,780	79,870	75,421	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXL0	63,328,000	813,703	746,164	619,562	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	11,218,000	13,400	12,098	132,497	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXL0	97,289,000	63,915	57,889	514,945	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	27,748,000	4,602	4,147	36,575	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	179,952,000	110,050	105,427	952,162	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXL0	700,151,000	637,279	608,312	5,647,780	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	253,442,000	155,961	141,802	1,609,946	0	0	0	0
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	OL	88,000	2,976	2,709	5,305	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	OL	536,000	21,173	54,719	39,793	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	35,000	168	297	279	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	18,000	113	102	163	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	14,000	1,164	1,113	1,310	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	OL	4,583,000	104,373	106,010	150,560	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	542,000	11,410	10,233	18,788	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	107,000	1,487	3,363	2,004	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	OL	2,214,000	177,263	194,122	187,749	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	15,000	90	81	130	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	14,000	1,164	1,113	1,310	0	0	0	0
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	OL	18,000	485	414	768	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	260,000	5,678	5,126	9,353	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,867,000	28,302	47,800	14,726	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL	844,000	154	141	1,707	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	10,102,000	32,491	60,152	636,512	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	OL	79,240,000	216,928	294,898	3,800,909	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	169,000	7,408	6,350	10,739	0	0	0	0
65676	35-0472300	10/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	615,000	7,013	6,269	7,172	0	0	0	0
65676	35-0472300	04/15/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	66,000	8,978	8,659	12,644	0	0	0	0
65676	35-0472300	01/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,921,000	24,203	39,526	34,957	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,782,000	1,052,565	989,545	1,328,902	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	7,817,000	614,865	553,873	748,726	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,306,000	102,657	96,913	96,585	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	11,542,000	442,918	588,170	476,940	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	107,000	2,988	2,857	3,019	0	0	0	0
65676	35-0472300	01/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	26,010,000	545,885	886,210	576,431	0	0	0	0
65676	35-0472300	10/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	386,281,000	7,628,733	7,211,107	4,965,356	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,745,000	209,290	193,687	157,758	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	10,000	818	722	869	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	0	0	7,000	25	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	95,625,000	2,226,156	2,936,489	1,576,215	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	17,505,000	161,428	169,082	129,390	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	322,000	5,336	17,440	(2,334)	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	AXXX	1,335,000	24,364	34,153	17,464	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	833,889,000	6,989,367	12,908,789	2,226,174	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	47,324,000	1,000,391	1,064,429	914,493	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	20,211,000	573,067	595,789	237,777	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	4,985,000	203,816	187,742	314,032	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	22,847,000	706,461	972,601	790,415	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	31,435,000	582,963	989,085	394,563	0	0	0	0
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	CO/I	OL	33,000	1,727	1,234	2,274	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	3,266,000	44,868	40,682	50,107	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	AXXX	224,000	9,082	8,290	9,330	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	OL	126,320,000	2,283,965	2,672,777	1,404,751	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,061,000	7,512	6,832	7,029	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	AXXX	1,440,000	35,496	33,406	24,351	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXL	0	0	3,104	0	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	10,029,000	92,346	93,847	69,264	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	184,000	3,049	9,966	(1,252)	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	AXXX	682,000	13,681	19,291	9,123	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	CO/I	XXXL	476,318,000	4,014,424	7,409,639	1,274,508	0	0	0	0
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	YRT/I	OL	15,775,000	333,493	354,844	281,144	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	5,950,000	36,900	33,589	10,102	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	156,810,000	805,114	1,172,039	331,691	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	65,378,000	1,514,954	1,568,564	509,662	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	4,347,000	368,769	327,014	332,812	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	227,690,000	6,883,870	7,789,674	4,877,407	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	144,000	1,581	1,438	1,058	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	1,936,000	37,776	38,791	39,602	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	32,508,000	415,090	459,922	454,598	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	7,000	202	183	188	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	20,398,000	92,610	83,973	69,428	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	65,431,000	850,765	781,577	617,992	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	50,000	1,197	1,088	2,162	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	386,000	13,651	12,740	20,674	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	45,000	1,052	974	2,143	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	7,998,000	137,334	143,421	193,435	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	AXXX	189,000	1,911	1,751	3,147	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	75,000	2,717	2,453	4,371	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	104,000	5,902	5,383	9,189	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	OL	30,000	12	12	49	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	OL	787,000	14,166	16,352	18,285	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	25,394,000	833,801	865,970	1,024,451	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	26,801,000	726,837	833,228	944,643	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	3,235,000	73,023	71,388	83,999	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	561,000	11,687	10,558	19,224	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	92,000	1,045	1,564	1,521	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	4,434,000	173,345	168,532	172,779	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	8,568,000	276,321	264,231	269,824	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	11,051,000	685,718	775,889	724,695	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	872,000	9,270	7,615	11,249	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	8,796,000	287,403	264,457	316,148	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	18,329,000	987,764	1,131,096	747,392	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	10,315,000	113,761	437,743	274,115	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	13,112,000	331,629	453,341	288,962	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	15,587,000	569,621	533,072	767,792	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	177,141,000	6,081,527	5,812,479	3,330,841	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	42,106,000	1,073,938	1,009,190	776,457	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	38,000	18,694	15,210	10,575	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	OL	8,084,000	240,509	249,455	89,825	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	3,842,000	175,861	190,218	145,871	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	200,616,000	4,513,947	4,983,842	3,364,682	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	673,000	14,177	12,937	12,076	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	1,936,000	37,776	38,791	36,780	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	32,508,000	415,084	459,915	410,542	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	7,000	202	183	188	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	6,113,000	26,311	24,714	10,111	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	194,766,000	986,971	972,989	579,562	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	AXXX	1,437,000	9,986	8,448	1,313	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	604,000	28,040	25,875	27,461	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	23,058,000	1,294,889	1,197,590	1,009,495	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	5,464,000	344,379	314,809	454,498	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	195,506,000	6,013,659	6,016,646	5,229,073	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,101,000	87,917	79,981	74,780	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	870,000	3,140	2,701	1,118	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	88,759,000	1,831,016	1,667,312	1,497,286	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	3,676,000	69,719	64,987	57,495	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	5,000	409	361	374	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	0	0	115	10	0	0	0	0
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	3,060,000	45,701	326,516	54,034	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	38,534,000	13,442	13,707	79,624	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	400,543,000	233,863	213,952	1,332,435	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	369,759,000	162,575	143,274	1,102,313	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	10,711,000	27,911	25,106	28,110	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	439,963,000	10,555,376	9,586,047	629,460	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	245,000	131	128	139	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	2,695,883,000	60,970,122	56,972,434	4,129,444	0	0	0	0
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	72,000	1,940	1,657	3,074	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	20,292,000	121,172	106,269	75,786	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	32,192,000	622,510	693,622	337,163	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,262,000	29,717	27,137	11,773	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	0	0	3,384	0	0	0	0	0
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	23,662,000	500,197	532,215	352,329	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,975,000	18,450	16,794	5,249	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	79,443,000	581,882	730,562	303,789	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	43,586,000	919,452	950,200	308,694	0	0	0	0
88340	59-2859797	10/01/1996	Hannover Life Reassurance Company of America	FL	YRT/I	OL	432,805,000	10,439,304	0	3,180,972	0	0	0	0
88340	59-2859797	07/01/1997	Hannover Life Reassurance Company of America	FL	YRT/I	OL	12,967,000	411,103	0	72,887	0	0	0	0
88340	59-2859797	07/01/1997	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	7,000	613	0	534	0	0	0	0
88340	59-2859797	10/15/1999	Hannover Life Reassurance Company of America	FL	YRT/I	OL	95,931,000	3,017,905	0	1,147,646	0	0	0	0
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	YRT/I	OL	16,169,000	481,017	0	153,718	0	0	0	0
88340	59-2859797	06/15/2001	Hannover Life Reassurance Company of America	FL	YRT/I	OL	23,662,000	500,197	0	206,055	0	0	0	0
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	YRT/I	OL	39,751,000	601,685	0	38,199	0	0	0	0
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	YRT/I	OL	42,491,000	942,518	0	164,762	0	0	0	0
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	20,166,000	9,230,702	0	336,748	0	0	0	0
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	OTH/I	OL	104,000	2,843	0	0	0	0	0	0
88340	59-2859797	08/01/2002	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	170,449,000	82,227,835	0	4,352,598	0	0	0	0
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	22,577,000	8,218,973	0	168,335	0	0	0	0
88340	59-2859797	01/01/2003	Hannover Life Reassurance Company of America	FL	OTH/I	AXXX	251,849,000	109,469,966	0	3,136,652	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	13,040,000	141,255	135,074	85,100	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	1,026,000	21,121	19,260	10,744	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	44,098,000	551,443	696,503	58,607	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	39,000	297	281	149	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	889,000	20,980	19,292	12,870	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	269,000	1,082	983	870	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,182,319,000	15,431,883	20,313,281	1,689,039	0	0	0	0
88340	59-2859797	02/13/2004	Hannover Life Reassurance Company of America	FL	OTH/I	OL	102,502,000	39,507,976	0	3,567,371	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,000	795	773	1,300	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	504,000	5,285	6,267	7,426	0	0	0	0
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,438,000	124,504	113,322	169,379	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,000	106	100	115	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	44,000	173	156	355	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	16,000	128	99	270	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	282,000	15,402	14,647	19,216	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,000	181	170	261	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	168,000	3,267	2,891	3,593	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	125,000	4,567	7,680	4,736	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	31,000	837	821	997	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,000	1,164	1,113	1,310	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	18,000	113	102	163	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,000	45	41	65	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	3,704,000	86,657	86,959	117,015	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,000	90	81	130	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	CO/I	OL	85,000	1,033	1,031	5,051	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	10,563,000	304,066	280,067	443,622	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,143,000	110,057	109,615	137,760	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	9,578,000	545,156	496,928	723,835	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	88,000	2,291	2,059	3,795	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,000	442	1,206	560	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	819,000	16,637	15,040	27,343	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	134,000	1,274	2,364	1,806	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	240,000	1,648	1,553	5,407	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	108,000	2,568	2,384	3,270	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,110,000	112,737	115,808	90,724	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	353,000	4,299	3,905	4,707	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	63,000	1,269	1,168	1,772	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	258,000	3,086	2,825	3,825	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,000	875	824	671	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	40,000	19,569	16,033	11,247	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,576,000	366,345	552,693	348,776	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	274,582,000	5,310,224	5,106,309	1,910,866	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,308,000	177,017	161,576	115,949	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	5,000	409	361	374	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	0	0	5,323	10	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	40,781,000	914,394	1,184,967	550,341	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	12,434,000	113,085	115,129	83,899	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	230,000	3,811	12,457	(1,505)	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	852,000	17,101	24,113	11,017	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	562,739,000	4,669,263	8,665,484	1,485,985	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,775,000	333,448	354,810	273,866	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,084,000	210,865	220,045	87,165	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	87,180,000	1,949,228	2,008,327	836,523	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,949,000	39,943	45,121	11,853	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	219,750,000	1,705,858	2,196,598	751,293	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	736,000	13,255	50,587	604	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,072,000	540,398	474,603	482,743	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	220,447,000	10,197,645	11,842,192	7,122,395	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	142,000	1,227	1,152	772	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,777,000	132,216	135,769	117,114	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	113,779,000	1,452,823	1,609,726	1,311,012	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	26,000	707	639	600	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,343,000	32,653	29,856	16,537	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	804,000	4,988	4,548	3,049	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	209,762,000	3,261,723	3,794,978	315,121	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	37,889,000	330,308	317,555	195,020	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	2,324,000	35,050	32,284	21,235	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	2,727,000	53,567	48,946	27,335	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	3,727,782,000	54,832,236	66,247,704	5,485,009	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	739,000	32,446	30,167	29,618	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	32,141,000	2,480,317	2,225,647	1,998,273	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,528,000	364,687	329,577	496,234	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	209,338,000	6,189,486	6,124,003	5,247,719	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	40,907,000	207,164	188,079	144,702	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	139,929,000	2,317,630	2,126,433	1,640,359	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	50,522,000	60,352	54,486	471,722	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	440,189,000	287,898	260,750	1,621,382	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	124,965,000	20,727	18,675	140,874	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	805,164,000	493,404	472,787	3,597,168	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	3,153,431,000	2,904,425	2,738,823	18,758,847	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,152,557,000	740,583	672,332	5,280,628	0	0	0	0
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	144,000	4,280	7,314	7,090	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	0	0	180	(220)	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	940,000	20,568	18,496	24,624	0	0	0	0
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	2,736,000	35,092	49,408	49,044	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	9,408,000	285,385	315,832	238,124	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	38,769,000	1,864,012	1,702,322	1,633,415	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	11,759,000	547,152	2,101,494	235,558	0	0	0	0
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	19,023,000	498,395	485,336	464,811	0	0	0	0
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	7,231,000	64,583	57,193	16,459	0	0	0	0
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	3,601,000	354,282	314,499	375,310	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,185,000	31,512	28,801	19,102	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	445,000	3,545	3,237	1,837	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	136,835,000	2,294,955	2,581,755	221,595	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	108,712,000	543,993	551,629	707,815	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	12,831,000	367,181	339,340	518,733	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	8,811,000	70,974	65,008	43,988	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,051,000	3,270	3,866	1,922	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	2,805,735,000	80,440,837	78,886,852	3,976,461	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	15,328,000	19,569	17,664	151,741	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	72,924,000	70,666	63,752	484,799	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,129,000	1,829	1,669	12,720	0	0	0	0
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	96,000	1,256	1,555	1,889	0	0	0	0
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	9,258,000	128,537	137,128	182,829	0	0	0	0
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	3,402,000	51,052	50,786	116,092	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	YRT/I	OL	4,663,000	122,936	114,592	110,075	0	0	0	0
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	134,534,000	1,776,659	1,905,779	929,754	0	0	0	0
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	171,385,000	6,616,408	7,512,834	5,733,101	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	OL	32,932,000	280,993	287,267	183,624	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	1,122,000	24,413	22,438	15,553	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	AXXX	2,271,000	42,770	39,012	22,018	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	CO/I	XXXL	3,201,766,000	47,895,788	57,449,459	4,783,210	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	OL	107,370,000	352,638	343,285	292,440	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	61,475,000	429,969	427,678	395,065	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	AXXX	43,170,000	793,850	721,432	1,033,849	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	CO/I	XXXL	35,261,408,000	861,602,795	861,527,379	54,439,428	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	233,485,000	153,017	145,764	1,178,626	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	725,991,000	760,815	724,102	6,044,317	0	0	0	0

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								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	AXXX	51,339,000	77,885	75,258	608,674	0	0	0	0
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	10,570,511	1,439,533	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	378,748	195,112	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	0	0	541	0	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	CO/I	XXXL	0	0	6,265	14	0	0	0	0
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	3,225,376	589,756	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	498,910	15,567	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	532,215	203,557	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	754,473	204,716	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	975,157	175,002	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	0	0	8,830,828	333,436	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	0	0	2,856	1,641	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	0	0	83,162,740	2,938,913	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	0	0	8,165,701	85,392	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	0	0	107,543,270	1,737,674	0	0	0	0
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	OTH/I	OL	0	0	42,369,560	654,449	0	0	0	0
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	IL	COFW/G	OL	438,996,750	0	0	571,161	0	0	0	146,164
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	OL	8,301	7,200	7,091	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	OL	11,315	10,402	10,229	0	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	17,681	0	0	0	0
65838	01-0233346	04/01/2020	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	(7,020)	0	0	0	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	13,016	0	0	0	0
65838	01-0233346	01/01/2021	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	100,173,250	0	0	210,596	0	0	0	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	2,872,350	1,716,366	1,741,181	0	0	0	0	507,692
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	OTH/G	OL	0	0	0	7,293,039	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	0	0	953,710,419	0	0	0	0
80659	82-4533188	04/01/2018	Canada Life Assurance Company	MI	YRT/G	OL	523,792,910,759	0	0	943,038,294	0	0	0	0
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	122,511,774	695,086	642,077	528,501	0	0	0	0
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	9,661,518,540	23,651,585	22,494,093	12,725,176	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corporation	CT	YRT/I	OL	4,075,767	0	0	916,905	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	YRT/I	XXXL0	73,915,909	369,391	352,155	251,454	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	527,343,685	1,842,053	1,686,364	1,166,804	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	145,040,653	274,756	221,510	84,212	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	1,865,884	8,659	9,135	7,668	0	0	0	0
88340	59-2859797	01/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	20,698,138,275	49,446,959	46,634,446	23,577,986	0	0	0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	6,880,040,538	11,988,003	11,501,243	6,112,028	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	45,158,118	216,057	1,205,087	49,229	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	55,718,260	461,906	435,812	536,735	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,257,043	11,976	11,879	13,379	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	XXXL0	1,793,670,607	6,926,534	6,308,656	3,329,267	0	0	0	0
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	YRT/I	XXXL0	3,480,268,718	6,682,743	6,712,956	3,366,049	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	85,642,259	398,152	575,921	302,480	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXL0	118,104,000	1,161,997	1,130,303	1,080,778	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	14,475,431	149,043	145,003	134,017	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	116,992,602	1,415,763	1,342,918	544,539	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	180,790,128	865,265	4,828,006	184,578	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	223,118,170	1,851,114	1,746,401	2,030,551	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	OL	5,024,956	47,872	47,482	52,302	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,413,838,454	10,216,710	10,002,392	7,577,440	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	13,171,155,544	45,388,782	43,356,762	50,781,238	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	734,864,481	4,317,904	4,123,701	5,670,479	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	7,848,481	62,909	60,728	59,515	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	28,082,349	225,403	206,676	190,341	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,697,804,165	31,590,071	30,101,067	24,436,289	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	OL	12,788,559	374,326	351,839	228,842	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	339,380,428	987,379	865,128	505,437	0	0	0	0

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66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,551,857,386	10,457,577	9,699,663	7,996,185	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	0L	9,961,256	21,525	19,996	19,780	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	XXXL0	259,285,209	720,230	784,001	387,864	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXL0	34,856,472,276	39,149,615	41,637,194	83,472,301	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	0L	79,455	281	255	695	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	XXXL0	793,997,169	2,576,974	2,280,875	1,225,804	0	0	0	0
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	57,222,188,911	11,235,785	10,767,912	55,720,348	0	0	0	0
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	3,189,825,790	9,668,237	8,843,537	4,214,623	0	0	0	0
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	13,041,057	37,212	36,510	86,627	0	0	0	0
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	701,413,983	670,849	627,159	797,038	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	YRT/I	XXXL0	71,060,109	27,993	26,915	224,789	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	YRT/I	XXXL0	390,077,197	1,406,753	1,271,899	569,056	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	YRT/I	XXXL0	3,822,675,635	13,571,594	12,244,272	7,705,209	0	0	0	0
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	YRT/I	XXXL0	5,741,453,989	21,012,156	19,334,391	9,915,991	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	0L	66,118,610	0	0	3,671,535	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	0L	330,760,878	48,428,150	54,063,290	(40,640)	0	0	0	19,886,308
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	17,922,391,689	88,966,191	89,647,835	67,279,769	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	997,391,128	8,908,400	8,476,448	7,647,360	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	0L	11,093,644	105,239	100,718	84,746	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	0L	2,903,205	79,214	89,223	0	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,335,317,594	24,142,357	23,053,171	17,683,595	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	0L	8,154,892	223,000	209,658	171,608	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,100,043,497	353,709	341,896	2,966,566	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	31,165,232,450	101,868,418	102,232,841	86,482,153	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	0L	489,487	3,098	2,887	3,041	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,395,388,782	2,264,323	2,209,140	1,720,335	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,872,452,982	21,866,424	21,214,735	17,974,207	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	0L	5,192,855	41,638	40,253	38,306	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,435,130,473	6,625,727	6,037,269	4,572,618	0	0	0	0
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	11,763,517,306	22,614,609	21,629,796	12,854,303	0	0	0	0
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,968,343,375	6,659,556	6,538,100	3,606,126	0	0	0	0
64688	75-6020048	09/17/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	378,724,620	685,908	683,410	1,009,310	0	0	0	0
64688	75-6020048	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	6,036,912,619	1,973,668	1,788,975	13,055,562	0	0	0	0
64688	75-6020048	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	0L	11,243,218	2,472	2,313	24,723	0	0	0	0
64688	75-6020048	05/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	957,167	4,713	144,803	30,034	0	0	0	0
64688	75-6020048	04/27/2009	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	40,607,780	609,390	624,084	1,162,864	0	0	0	0
64688	75-6020048	04/27/2009	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	0L	28,468,158	321,147	325,319	560,508	0	0	0	0
64688	75-6020048	07/18/2011	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	24,397,149,204	6,345,869	6,130,377	57,296,814	0	0	0	0
64688	75-6020048	05/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	3,192,698,966	1,781,244	1,776,069	6,570,417	0	0	0	0
64688	75-6020048	10/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	94,342,765	660,345	615,135	672,121	0	0	0	0
87017	62-1003368	05/12/2001	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	20,519	20	144,633	260,627	0	0	0	0
87017	62-1003368	11/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	30,626,611	5,071	4,555	33,499	0	0	0	0
87017	62-1003368	05/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	0	0	8,704	1,125	0	0	0	0
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	167,199,263	826,157	753,001	519,069	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	22,894,000	4,331	14,396,842	97,324,965	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	0	0	474	5,643	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,675,417,705	5,509,808	4,960,356	7,228,709	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	2,490,313	448	417	4,074	0	0	0	0
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	44,326,952,177	8,605,488	8,214,929	46,906,519	0	0	0	0
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,446,817,094	1,292,096	1,125,785	3,371,574	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	85,642,259	398,152	575,921	302,480	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	118,104,000	1,161,997	1,130,303	1,080,778	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	14,475,431	149,043	145,003	134,017	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	116,992,602	1,415,763	1,472,656	507,262	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,093,049,597	6,674,990	6,580,412	4,219,037	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	741,922,781	5,921,873	5,739,757	9,230,692	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	60,907,062	602,939	571,741	1,370,840	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	2,596,458	20,712	20,028	20,729	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	71,456,856,492	241,169,545	139,746,581	175,760,150	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	3,359,025	31,986	25,834	21,652	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,047,037,439	6,554,922	5,283,210	3,721,926	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	36,524,015	236,008	181,488	95,416	0	0	0	0
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	5,026,173,194	17,354,116	16,004,314	8,905,793	0	0	0	0
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	18,493,359	112,338	104,691	96,198	0	0	0	0
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	31,953,229,988	57,379,862	55,459,595	30,282,377	0	0	0	0
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,811,907,186	3,877,665	4,009,525	2,190,333	0	0	0	0
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	769,021,728	1,934,808	1,921,738	826,595	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	85,642,254	398,152	575,921	575,576	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	118,110,493	1,162,046	1,130,349	952,938	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	14,475,602	149,044	145,004	128,736	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	0	0	1,342,363	68,362	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	19,998	37	2,411,002	(718,674)	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	0	0	872,128	693,389	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	0	0	23,741	26,068	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	3,137,400	40,357	9,757,210	1,504,240	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	616,557	6,040	21,357,254	2,988,308	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	0	0	30,041	33,778	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	1,795,999	363	2,022,803	13,148,471	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	0	0	4,986	50,184	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	450,000	71	275,681	2,124,147	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	7,469,784	2,853	8,034,518	57,018,492	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	39,996	22	803,157	6,571,019	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	1,200,000	80	1,230,362	9,769,103	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXL0	10,802,160,709	48,746,926	50,252,339	39,992,505	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXL0	579,879,964	5,023,114	4,782,956	4,408,635	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	0L	5,495,174	47,455	45,846	40,081	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	XXXL0	1,172,413,628	21,318,326	20,249,697	15,569,881	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	0L	8,535,703	249,730	234,721	182,238	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	XXXL0	14,981,817,121	49,617,613	49,692,083	46,580,211	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	0L	476,913	3,050	2,843	2,893	0	0	0	0
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	YRT/I	XXXL0	2,504,577,170	8,269,837	7,514,208	3,422,291	0	0	0	0
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	YRT/I	XXXL0	10,549,880,060	17,918,460	17,169,413	8,408,900	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							1,074,182,214,092	2,717,301,134	2,710,254,492	3,387,915,380	0	0	0	20,540,164
1099999. Total General Account - Authorized Non-Affiliates							1,074,182,214,092	2,717,301,134	2,710,254,492	3,387,915,380	0	0	0	20,540,164
1199999. Total General Account Authorized							1,186,662,065,826	64,205,942,351	64,906,636,244	5,548,955,461	0	0	0	20,540,164
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros, S.A.	ARG	YRT/I	0L	0	0	0	327,218	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	0L	868,917,670	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	0L	8,286,187,003	0	0	28,789,800	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/I	0L	0	0	0	10,389,488	0	0	0	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							9,155,104,673	0	0	39,506,506	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							9,155,104,673	0	0	39,506,506	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							9,155,104,673	0	0	39,506,506	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	0L	37,650	0	0	0	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	0L	94,500	0	0	0	0	0	0	0
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	0L	190,700	0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	0L	434,900	0	0	0	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	0L	21,834	0	0	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	VT	COFW/G	0L	2,887,000	393,444	481,464	0	0	0	0	410,617
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	0L	892,000	128,927	130,832	0	0	0	0	0
11919	83-0363317	01/01/2009	MSK Insurance US	VT	OTH/G	0L	4,903,000	761,906	981,764	0	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	0L	62,613,416,027	28,930,800	24,986,293	53,257,771	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	83-3747089	01/01/2019	Eureka One, IC	DC	OTH/G	OL	34,150,013,410	12,556,874	14,426,758	54,230,936	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	184,402	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	76,126	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	500,000	4,794	4,348	3,683	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	23,989,000	620,647	689,612	472,317	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	6,607,000	430,818	417,287	358,499	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	158,044,000	4,702,737	4,848,272	3,623,907	0	0	0	0
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	DE	CO/I	OL	58,195,000	12,780,597	13,703,524	361,775	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	29,943,594	199,927	182,222	143,040	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							97,050,169,615	61,511,471	60,852,376	112,712,456	0	0	0	410,617
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	5,456,000	49,339	49,855	35,142	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	XXXLO	92,000	1,524	4,983	(591)	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	430,000	8,055	10,783	5,078	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	265,752,000	2,296,648	4,195,600	774,254	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	84,000	616	573	346	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	269,000	1,082	983	870	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	53,811,000	677,141	849,563	69,430	0	0	0	0
00000	AA-1580095	01/19/2015	The TOA Reinsurance Company LTD	JPN	YRT/I	OL	337,956,000	0	0	1,342,761	0	0	0	0
00000	AA-1340145	01/19/2015	General Reinsurance Corporation	JPN	YRT/I	OL	215,382,000	0	0	1,129,757	0	0	0	0
00000	00-0000000	09/02/2017	RGA Reinsurance Company	JPN	YRT/I	OL	277,442,000	0	0	1,497,189	0	0	0	0
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	YRT/I	XXXLO	282,393,176	437,107	423,949	332,385	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	KOR	YRT/I	XXXLO	408,877,366	3,714,886	3,625,325	2,196,357	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	KOR	YRT/I	OL	13,368,697	241,899	212,874	42,929	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	KOR	YRT/I	XXXLO	1,491,889,727	4,943,786	4,436,985	2,597,676	0	0	0	0
00000	AA-5420050	05/01/2013	Korean Reinsurance Company	KOR	YRT/I	XXXLO	2,005,575,910	7,778,595	7,227,670	3,842,133	0	0	0	0
00000	AA-5420050	07/15/2019	Korean Reinsurance Company	KOR	YRT/I	XXXLO	1,783,827,699	187,230	179,033	1,020,149	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	277,382,740	2,165,011	2,095,276	1,297,474	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	OL	9,192,944	129,461	113,341	26,673	0	0	0	0
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	7,766,445,712	28,770,795	26,429,004	12,743,587	0	0	0	0
00000	AA-1461000	07/15/2019	Swiss Life Ltd	CHE	YRT/I	XXXLO	3,537,762,897	4,456,682	4,260,574	2,649,753	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	3,732,150,027	1,347,924	1,228,894	9,927,498	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	242,296,170	369,594	399,680	1,325,749	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	4,584,302	4,328	3,850	10,263	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	11,404,879,947	2,924,254	3,104,956	29,513,938	0	0	0	0
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	6,349,826,525	3,576,173	3,339,378	10,492,432	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							40,467,127,839	64,082,130	62,193,129	82,873,232	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							137,517,297,454	125,593,601	123,045,505	195,585,688	0	0	0	410,617
2299999. Total General Account Unauthorized							146,672,402,127	125,593,601	123,045,505	235,092,194	0	0	0	410,617
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
00000	CR-3191255	01/01/2021	Hannover Life Reassurance Company of America (Bermuda) Ltd.	BMU	YRT/G	OL	523,792,910,759	0	0	795,477,309	0	0	0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							523,792,910,759	0	0	795,477,309	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							523,792,910,759	0	0	795,477,309	0	0	0	0
3399999. Total General Account Certified							523,792,910,759	0	0	795,477,309	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							1,857,127,378,712	64,331,535,952	65,029,681,749	6,579,524,964	0	0	0	20,950,781
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							1,283,712,235,441	64,267,453,822	64,967,488,620	5,661,667,917	0	0	0	20,950,781
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							573,415,143,271	64,082,130	62,193,129	917,857,047	0	0	0	0
9999999 - Totals							1,857,127,378,712	64,331,535,952	65,029,681,749	6,579,524,964	0	0	0	20,950,781

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
62510	42-1468417	04/01/2021	Equitrust Life Insurance Company	IL	OTH/G	A	51,069	0	0	0	0	0	21,801
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	OTH/G	SLEL	7,903	0	0	0	0	0	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	SLEL	7,159,355	0	50,079,889	0	0	0	0
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	OTH/G	SLEL	19,756	0	0	0	0	0	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	1,216,058	96,499	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	0	0	784,326	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	OTH/G	SLEL	980,692	77,821	0	0	0	0	0
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	OTH/G	SLEL	11,854	0	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	OTH/G	SLEL	784,553	62,257	0	0	0	0	0
21113	13-5459190	05/01/2021	United States Fire Insurance Company	DE	OTH/G	SLEL	78,312	7,782	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson National Life Ins Co	MI	OTH/I	STDI	516,537	62,687	7,928,297	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	LTC	122,233	0	3,440,960	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	OH	0	0	96,640	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							10,948,322	307,046	62,330,112	0	0	0	21,801
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	SLEL	8,508	0	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	1,708	0	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	16,682	0	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	SLEL	10,879	0	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	7,530	0	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	(85)	0	0	0	0	0	0
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	(29)	0	0	0	0	0	0
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	11,338	0	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	16,686	0	0	0	0	0	0
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	145,056	12,451	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	22,382	0	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	4,173	0	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	(166)	0	0	0	0	0	0
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	14,118	0	0	0	0	0	0
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	OTH/G	SLEL	(6)	0	0	0	0	0	0
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	67,173	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	37,841	0	0	0	0	0	0
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	218,847	31,128	0	0	0	0	0
00000	AA-1126004	01/22/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	6,635	0	0	0	0	0	0
00000	AA-1120055	01/22/2019	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	4,592	0	0	0	0	0	0
00000	AA-1126005	01/22/2019	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	5,104	0	0	0	0	0	0
00000	AA-1120116	01/22/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	3,064	0	0	0	0	0	0
00000	AA-1126033	01/22/2019	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	4,080	0	0	0	0	0	0
00000	AA-1126510	01/22/2019	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	5,104	0	0	0	0	0	0
00000	AA-1128003	01/22/2019	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	5,104	0	0	0	0	0	0
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	30,859	0	0	0	0	0	0
00000	AA-1120113	05/01/2019	Lloyd's Syndicate number 3334	GBR	OTH/G	SLEL	(6)	0	0	0	0	0	0
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	573	0	0	0	0	0	0
00000	AA-1120186	05/01/2020	Lloyd's Syndicate number 1947	GBR	OTH/G	SLEL	1,726	0	0	0	0	0	0
00000	AA-1120102	05/01/2020	Lloyd's Syndicate number 1458	GBR	OTH/G	SLEL	1,150	0	0	0	0	0	0
00000	AA-1126566	05/01/2020	Lloyd's Syndicate number 566	GBR	OTH/G	SLEL	(3,331)	0	0	0	0	0	0
00000	AA-1120186	01/01/2020	Lloyd's Syndicate number 1947	GBR	OTH/G	SLEL	1	0	0	0	0	0	0
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	156,910	12,451	0	0	0	0	0
00000	AA-1127861	05/01/2021	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	126,012	0	0	0	0	0	0
00000	AA-1126566	05/01/2021	Lloyd's Syndicate number 566	GBR	OTH/G	SLEL	109,638	10,895	0	0	0	0	0
00000	AA-1128001	05/01/2021	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	5,104	0	0	0	0	0	0
00000	AA-1128791	05/01/2021	Lloyd's Syndicate number 2791	GBR	OTH/G	SLEL	4,088	0	0	0	0	0	0
00000	AA-1127861	05/01/2021	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	3,573	0	0	0	0	0	0
00000	AA-1126006	05/01/2021	Lloyd's Syndicate number 4472	GBR	OTH/G	SLEL	11,771	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1120075	05/01/2021	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	7,656	0	0	0	0	0	0
00000	AA-1120104	05/01/2021	Lloyd's Syndicate number 2012	GBR	OTH/G	SLEL	4,080	0	0	0	0	0	0
00000	AA-1120086	05/01/2021	Lloyd's Syndicate number 4141	GBR	OTH/G	SLEL	2,031	0	0	0	0	0	0
00000	AA-1120064	05/01/2021	Lloyd's Syndicate number 1919	GBR	OTH/G	SLEL	5,104	0	0	0	0	0	0
00000	AA-1126609	05/01/2021	Lloyd's Syndicate number 0609	GBR	OTH/G	SLEL	4,080	0	0	0	0	0	0
00000	AA-1120084	05/01/2021	Lloyd's Syndicate number 1955	GBR	OTH/G	SLEL	2,031	0	0	0	0	0	0
00000	AA-1120082	05/01/2021	Lloyd's Syndicate number 3010	GBR	OTH/G	SLEL	3,400	0	0	0	0	0	0
00000	AA-1128010	05/01/2021	Lloyd's Syndicate number 2010	GBR	OTH/G	SLEL	1,704	0	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							1,094,472	66,925	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							12,042,794	373,971	62,330,112	0	0	0	21,801
1199999. Total General Account Authorized							12,042,794	373,971	62,330,112	0	0	0	21,801
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	LTDI	0	0	3,818,991	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	OTH/G	LTDI	241,118	0	3,079,242	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	846,163	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	515,165	0	0	0	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	OTH/G	LTDI	2,460,842	0	7,357,684	0	0	0	0
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	OTH/G	LTDI	33,963,472	0	126,927,358	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	A	11,470,259	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							48,135,691	0	142,544,603	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							48,135,691	0	142,544,603	0	0	0	0
2299999. Total General Account Unauthorized							48,135,691	0	142,544,603	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							60,178,485	373,971	204,874,715	0	0	0	21,801
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							59,084,013	307,046	204,874,715	0	0	0	21,801
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							1,094,472	66,925	0	0	0	0	0
9999999 - Totals							60,178,485	373,971	204,874,715	0	0	0	21,801

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	0	1,344,013	820,914	2,164,927	0		0	0	0	0	0
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	1,344,013	820,914	2,164,927	0	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	1,344,013	820,914	2,164,927	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	1,344,013	820,914	2,164,927	0	XXX	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	393,444	0	0	393,444	0		0	410,617	0	0	393,444
00000	83-3747089	01/01/2019	Eureka One, IC	12,556,874	22,693,029	1,720,134	36,970,037	0		28,157,332	0	0	13,469,953	36,970,037
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	128,927	0	0	128,927	4,600,000	0001	0	0	0	0	128,927
11919	83-0363317	01/01/2009	MSK Insurance US	761,906	0	0	761,906	0		973,529	0	0	0	761,906
13195	98-0648118	01/01/2012	Orcas, Ltd.	28,930,800	14,786,506	1,349,065	45,066,371	38,959,608	0002	0	0	0	13,765,969	45,066,371
87572	23-2038295	01/18/2005	Scottish Re (US), Inc	199,927	12,299	0	212,226	0		0	0	0	599,410	212,226
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	625,441	542,175	0	1,167,616	0		0	0	0	1,247,961	1,167,616
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	5,133,555	2,591,248	0	7,724,803	0		0	0	0	11,442,077	7,724,803
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	12,780,597	112,767	5,602,196	18,495,560	0		29,066,939	0	0	0	18,495,560
0899999. General Account - Life and Annuity U.S. Non-Affiliates				61,511,471	40,738,024	8,671,395	110,920,890	43,559,608	XXX	58,197,800	410,617	0	40,525,370	110,920,890
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	2,355,566	298,641	0	2,654,207	6,164,049	0007	0	0	0	0	2,654,207
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	678,839	4,063	0	682,902	1,585,951	0007	0	0	0	0	682,902
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance Ltd.	437,107	130,378	0	567,485	1,100,000	0008	0	0	0	30,765	567,485
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	4,943,786	910,395	0	5,854,181	7,955,755	0010	0	0	0	310,147	5,854,181
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	3,956,785	1,509,659	0	5,466,444	7,428,825	0010	0	0	0	387,449	5,466,444
00000	AA-5420050	05/01/2013	Korean Reinsurance Company	7,778,595	1,300,653	0	9,079,248	12,338,579	0010	0	0	0	395,109	9,079,248
00000	AA-5420050	07/15/2019	Korean Reinsurance Company	187,230	878,066	0	1,065,296	1,447,724	0010	0	0	0	105,750	1,065,296
00000	AA-1461000	02/01/2013	Swiss Life Ltd.	2,294,472	96,354	0	2,390,826	2,858,372	0011	0	0	0	130,940	2,390,826
00000	AA-1461000	05/01/2013	Swiss Life Ltd.	28,770,795	7,323,957	0	36,094,752	43,153,369	0011	0	0	0	1,195,688	36,094,752
00000	AA-1461000	07/15/2019	Swiss Life Ltd.	4,456,682	1,804,210	0	6,260,892	7,485,259	0011	0	0	0	491,804	6,260,892
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd.	1,347,924	4,092,561	0	5,440,485	7,777,353	0009	0	0	0	870,595	5,440,485
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd.	2,924,254	9,876,738	0	12,800,992	18,299,440	0009	0	0	0	2,472,899	12,800,992
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd.	373,922	108,392	0	482,314	689,485	0009	0	0	0	126,635	482,314
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd.	3,576,173	5,489,807	0	9,065,980	12,960,117	0009	0	0	0	930,641	9,065,980
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				64,082,130	33,823,874	0	97,906,004	131,244,278	XXX	0	0	0	7,448,422	97,906,004
1099999. Total General Account - Life and Annuity Non-Affiliates				125,593,601	74,561,898	8,671,395	208,826,894	174,803,886	XXX	58,197,800	410,617	0	47,973,792	208,826,894
1199999. Total General Account Life and Annuity				125,593,601	75,905,911	9,492,309	210,991,821	174,803,886	XXX	58,197,800	410,617	0	47,973,792	208,826,894
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	3,818,991	79,074	0	3,898,065	0		0	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	3,079,242	157,687	45,348	3,282,277	2,815,000	0003	0	0	0	136,351	2,951,351
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	1,361,328	199,428	0	1,560,756	8,000,000	0004	0	0	0	0	1,560,756
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	7,357,684	465,896	(44,703)	7,778,877	0		10,808,892	0	0	(180,035)	7,778,877
13195	98-0648118	01/01/2010	Orcas, Ltd.	126,927,358	6,821,435	1,276,116	135,024,909	122,745,233	0005	0	0	0	8,794,734	131,539,967
13195	98-0648118	01/01/2012	Orcas, Ltd.	0	3,615,185	437,290	4,052,475	0		0	0	0	2,954,660	2,954,660
1999999. General Account - Accident and Health U.S. Non-Affiliates				142,544,603	11,338,705	1,714,051	155,597,359	133,560,233	XXX	10,808,892	0	0	11,705,710	146,785,611
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	1,500	0	1,500	200,451	0006	0	0	0	0	1,500
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				0	1,500	0	1,500	200,451	XXX	0	0	0	0	1,500
2199999. Total General Account - Accident and Health Non-Affiliates				142,544,603	11,340,205	1,714,051	155,598,859	133,760,684	XXX	10,808,892	0	0	11,705,710	146,787,111
2299999. Total General Account Accident and Health				142,544,603	11,340,205	1,714,051	155,598,859	133,760,684	XXX	10,808,892	0	0	11,705,710	146,787,111
2399999. Total General Account				268,138,204	87,246,116	11,206,360	366,590,680	308,564,570	XXX	69,006,692	410,617	0	59,679,502	355,614,005
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				204,056,074	52,076,729	10,385,446	266,518,249	177,119,841	XXX	69,006,692	410,617	0	52,231,080	257,706,501

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				64,082,130	35,169,387	820,914	100,072,431	131,444,729	XXX	0	0	0	7,448,422	97,907,504
9999999 - Totals				268,138,204	87,246,116	11,206,360	366,590,680	308,564,570	XXX	69,006,692	410,617	0	59,679,502	355,614,005

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank	4,600,000
0002	1	021000089	Standard Chartered	38,959,608
0003	1	121000248	Wells Fargo Bank	2,815,000
0004	1	026008455	DZ Bank	8,000,000
0005	1	021000089	Standard Chartered	122,745,233
0006	1	021000089	Standard Chartered	200,451
0007	1	021000089	Citibank N.A.	7,750,000
0008	1	121000248	Wells Fargo Bank, NA	110,000
0008	1	021000089	Citibank N.A.	110,000
0008	1	021000021	JPMorgan Chase Bank, N.A.	110,000
0008	1	026009593	Bank of America, NA	110,000
0008	1	026002574	Barclays Bank PLC	82,500
0008	1	021001088	HSBC Bank USA, N.A.	82,500
0008	1	026009632	MUFG Bank Ltd New York Branch	110,000
0008	1	026009917	Australia and New Zealand Banking Group Ltd.	55,000
0008	1	121000248	Wells Fargo Bank, NA	82,500
0008	1	011000028	State Street Bank and Trust Company	55,000
0008	1	026004093	Royal Bank of Canada	82,500
0008	1	026001591	Standard Chartered Bank	55,000
0008	1	021000018	The Bank of New York Mellon	55,000
0009	1	026011947	The Shizuoka Bank, LTD	9,000,000
0009	1	026009674	Sumitomo Mitsui Banking Corp.	30,726,395
0010	1	026001591	Standard Chartered Bank	29,170,883
0011	1	026009179	Credit Suisse AG	53,497,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	6,639,703	6,564,282	6,238,237	5,631,799	5,094,629
2.	Commissions and reinsurance expense allowances	370,560	382,671	404,523	414,645	434,546
3.	Contract claims	7,906,782	7,384,617	6,441,764	5,522,811	4,781,670
4.	Surrender benefits and withdrawals for life contracts	883,981	971,584	1,087,045	1,107,338	1,102,995
5.	Dividends to policyholders and refunds to members	1,326,229	1,493,461	1,696,090	1,737,617	1,941,819
6.	Reserve adjustments on reinsurance ceded	(100,948)	(235,713)	(267,511)	(113,020)	(293,237)
7.	Increase in aggregate reserve for life and accident and health contracts	(545,839)	(266,135)	(179,993)	(102,571)	895,738
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	261,194	298,348	284,493	273,307	194,433
9.	Aggregate reserves for life and accident and health contracts	64,536,785	65,217,319	65,581,337	65,848,003	66,035,147
10.	Liability for deposit-type contracts	3,664,695	3,421,354	3,791,063	3,940,193	(4,104,621)
11.	Contract claims unpaid	973,507	1,117,264	800,488	707,383	747,119
12.	Amounts recoverable on reinsurance	298,836	287,981	199,254	201,896	133,070
13.	Experience rating refunds due or unpaid	74,613	6,498	4,669	4,287	4,807
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	2,657	2,387	5,475	3,935	1,291
16.	Unauthorized reinsurance offset	10,977	8,969	27,731	8,065	11,528
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	411	514	497	856	1,456
19.	Letters of credit (L)	308,565	258,026	226,146	232,397	206,518
20.	Trust agreements (T)	69,007	66,724	64,542	15,671	14,732
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	155,032,589,992	0	155,032,589,992
2.	Reinsurance (Line 16)	376,105,915	(376,105,915)	0
3.	Premiums and considerations (Line 15)	3,940,529,676	261,194,074	4,201,723,750
4.	Net credit for ceded reinsurance	XXX	65,618,211,805	65,618,211,805
5.	All other admitted assets (balance)	3,649,637,135	0	3,649,637,135
6.	Total assets excluding Separate Accounts (Line 26)	162,998,862,718	65,503,299,964	228,502,162,682
7.	Separate Account assets (Line 27)	161,305,341,738	0	161,305,341,738
8.	Total assets (Line 28)	324,304,204,456	65,503,299,964	389,807,504,420
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	97,135,830,199	59,870,112,265	157,005,942,464
10.	Liability for deposit-type contracts (Line 3)	16,340,875,094	4,666,672,376	21,007,547,470
11.	Claim reserves (Line 4)	2,989,863,914	973,506,897	3,963,370,811
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,313,472,200	0	1,313,472,200
13.	Premium & annuity considerations received in advance (Line 8)	47,473,908	4,395,718	51,869,626
14.	Other contract liabilities (Line 9)	1,636,274,797	0	1,636,274,797
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	10,976,675	(10,976,675)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	410,617	(410,617)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	24,902,350,333	0	24,902,350,333
20.	Total liabilities excluding Separate Accounts (Line 26)	144,377,527,737	65,503,299,964	209,880,827,701
21.	Separate Account liabilities (Line 27)	160,803,740,892	0	160,803,740,892
22.	Total liabilities (Line 28)	305,181,268,629	65,503,299,964	370,684,568,593
23.	Capital & surplus (Line 38)	19,122,935,827	XXX	19,122,935,827
24.	Total liabilities, capital & surplus (Line 39)	324,304,204,456	65,503,299,964	389,807,504,419
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	59,870,112,265		
26.	Claim reserves	973,506,897		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	4,395,718		
29.	Liability for deposit-type contracts	4,666,672,376		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	376,105,915		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	65,890,793,171		
34.	Premiums and considerations	261,194,074		
35.	Reinsurance in unauthorized companies	10,976,675		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	410,617		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	272,581,366		
41.	Total net credit for ceded reinsurance	65,618,211,805		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	54,126,472	43,520,643	19,865,602	17,373,584	134,886,301	752,317
2.	Alaska AK	L	6,830,191	1,362,769	2,943,129	23,379,595	34,515,684	232,144
3.	Arizona AZ	L	74,659,692	120,863,411	30,517,309	324,934,860	550,975,272	4,293,442
4.	Arkansas AR	L	26,297,338	16,696,832	10,767,590	38,672,060	92,433,820	1,934,034
5.	California CA	L	399,981,610	455,857,986	171,398,377	4,443,237,659	5,470,475,632	28,134,082
6.	Colorado CO	L	59,178,085	158,100,365	25,922,790	285,313,138	528,514,379	1,933,679
7.	Connecticut CT	L	128,679,337	31,624,973	27,246,256	70,510,353	258,060,919	4,545,263
8.	Delaware DE	L	27,575,413	31,418,372	6,537,180	12,291,184	77,822,150	4,290,422,842
9.	District of Columbia DC	L	19,617,925	4,866,065	8,761,793	9,709,526	42,955,309	79,624,545
10.	Florida FL	L	224,855,300	376,148,186	89,581,720	299,068,574	989,653,779	18,981,363
11.	Georgia GA	L	104,028,884	120,109,187	38,119,819	60,608,652	322,866,542	5,752,814
12.	Hawaii HI	L	13,527,223	7,510,063	7,377,369	92,734,670	121,149,326	2,099,299
13.	Idaho ID	L	17,089,037	42,301,050	6,127,573	127,246,023	192,763,682	484,468
14.	Illinois IL	L	157,755,962	95,919,709	75,850,059	509,769,621	839,295,351	18,880,944
15.	Indiana IN	L	99,105,509	92,351,140	34,646,461	30,584,823	256,687,932	2,785,465
16.	Iowa IA	L	33,970,900	26,966,292	14,747,381	18,547,866	94,232,439	3,110,307
17.	Kansas KS	L	27,295,100	18,192,176	10,790,776	27,267,737	83,545,788	2,456,984
18.	Kentucky KY	L	42,035,543	22,556,451	14,695,724	19,136,585	98,424,303	3,217,749
19.	Louisiana LA	L	79,600,531	14,617,608	20,213,451	86,500,469	200,932,058	1,966,056
20.	Maine ME	L	16,960,197	32,878,531	5,520,718	24,589,302	79,948,748	799,436
21.	Maryland MD	L	87,982,828	99,950,701	35,176,483	41,672,286	264,782,298	3,814,506
22.	Massachusetts MA	L	107,612,986	393,961,486	64,462,912	84,547,091	650,584,474	7,702,450
23.	Michigan MI	L	85,345,038	732,338,974	52,095,782	141,939,105	1,011,718,899	6,843,138
24.	Minnesota MN	L	141,056,306	38,965,299	34,654,807	78,617,500	293,293,912	5,011,225
25.	Mississippi MS	L	23,745,816	11,350,946	10,759,063	10,237,978	56,093,803	464,423
26.	Missouri MO	L	64,926,046	61,380,284	26,348,627	75,549,449	228,204,406	5,881,084
27.	Montana MT	L	9,286,313	6,111,814	6,669,818	109,147,155	131,215,100	262,565
28.	Nebraska NE	L	19,052,423	5,595,825	6,707,668	10,816,164	42,172,080	615,925
29.	Nevada NV	L	26,840,159	30,397,716	13,034,478	293,632,623	363,904,976	1,986,724
30.	New Hampshire NH	L	20,090,261	116,674,140	7,636,522	15,847,881	160,248,804	933,249
31.	New Jersey NJ	L	601,596,290	201,931,806	130,169,148	498,660,016	1,432,357,258	30,649,991
32.	New Mexico NM	L	26,840,412	24,524,949	7,309,387	122,270,236	180,944,983	992,721
33.	New York NY	L	344,798,674	135,793,003	151,256,086	406,189,934	1,038,037,697	75,697,271
34.	North Carolina NC	L	91,683,695	152,029,382	42,486,690	40,157,514	326,357,281	5,054,750
35.	North Dakota ND	L	8,285,143	359,468	4,014,337	17,451,779	30,110,726	232,179
36.	Ohio OH	L	130,116,112	141,147,325	70,620,556	309,427,242	651,311,235	6,146,227
37.	Oklahoma OK	L	33,228,412	50,597,131	15,479,609	43,256,713	142,561,865	2,386,157
38.	Oregon OR	L	28,175,111	65,169,571	13,591,420	619,436,460	726,372,563	4,206,649
39.	Pennsylvania PA	L	223,718,561	199,714,251	87,959,610	598,622,011	1,110,014,433	14,522,795
40.	Rhode Island RI	L	11,835,743	13,496,328	4,277,521	10,257,067	39,866,660	702,980
41.	South Carolina SC	L	56,019,644	73,791,373	29,711,405	36,841,975	196,364,397	3,790,101
42.	South Dakota SD	L	6,362,674	3,114,404	2,259,888	30,267,921	42,004,887	405,218
43.	Tennessee TN	L	91,845,963	59,819,384	33,987,370	59,093,672	244,746,390	3,765,269
44.	Texas TX	L	289,743,903	886,453,027	152,960,537	284,357,023	1,613,514,490	20,785,225
45.	Utah UT	L	21,006,665	27,656,481	9,391,736	149,865,545	207,920,427	539,197
46.	Vermont VT	L	7,060,207	16,918,103	1,567,784	16,698,886	42,244,979	427,850
47.	Virginia VA	L	97,766,437	188,088,251	42,312,265	238,559,989	566,726,942	6,480,994
48.	Washington WA	L	114,293,814	86,257,753	64,513,140	935,924,153	1,200,988,861	7,796,021
49.	West Virginia WV	L	18,691,990	9,114,319	8,027,456	17,789,732	53,623,498	601,086
50.	Wisconsin WI	L	74,897,136	35,106,567	23,436,967	30,427,131	163,867,800	3,812,996
51.	Wyoming WY	L	6,797,297	2,210,763	2,384,371	24,276,680	35,669,111	503,868
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	581,871	65,909	43,112	7,703,542	8,394,434	13
54.	Puerto Rico PR	L	5,944,769	2,951,495	1,378,441	2,761	10,277,466	232,221
55.	U.S. Virgin Islands VI	L	100,011	(4,617)	70,974	7,699,214	7,865,581	39
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	545,128	3,232,467	710,439	39,556,639	44,044,673	1,393,195
58.	Aggregate Other Alien OT	XXX	24,179,384	670,227	14,491,751	17,441,416	56,782,778	1,393,188
59.	Subtotal	XXX	4,515,223,466	5,590,798,113	1,793,589,235	11,945,718,767	23,845,329,581	4,698,440,724
90.	Reporting entity contributions for employee benefits plans	XXX	42,333,162	0	17,284,385	13,478,366	73,095,913	33,873
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	975,603,026	0	0	0	975,603,026	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	71,873,917	0	33,393	0	71,907,310	0
94.	Aggregate or other amounts not allocable by State	XXX	1,560,911,908	0	0	0	1,560,911,908	25,353,865
95.	Totals (Direct Business)	XXX	7,165,945,479	5,590,798,113	1,810,907,013	11,959,197,133	26,526,847,738	4,723,828,462
96.	Plus reinsurance assumed	XXX	8,215,195,537	4,715,550,915	38,614	0	12,930,785,066	0
97	Totals (All Business)	XXX	15,381,141,016	10,306,349,028	1,810,945,627	11,959,197,133	39,457,632,804	4,723,828,462
98.	Less reinsurance ceded	XXX	6,603,811,138	338,545	58,924,747	0	6,663,074,430	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	8,777,329,878	10,306,010,483	(c) 1,752,020,880	11,959,197,133	32,794,558,374	4,723,828,462
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	501	0	0	0	501	0
58002.	MNP Northern Mariana Islands	XXX	60,023	0	0	0	60,023	0
58003.	ALB Albania	XXX	1,056	0	0	0	1,056	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	24,117,805	670,227	14,491,751	17,441,416	56,721,199	1,393,188
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	24,179,384	670,227	14,491,751	17,441,416	56,782,778	1,393,188
9401.	Servicemember's Group Life Insurance	XXX	1,316,180,903	0	0	0	1,316,180,903	25,353,865
9402.	Paid up additions	XXX	244,671,297	0	0	0	244,671,297	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	59,708	0	0	0	59,708	0
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,560,911,908	0	0	0	1,560,911,908	25,353,865

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

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

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10..

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	54,126,472	43,520,643	15,321,073	2,576,132	752,317	116,296,637
2. Alaska	AK	6,830,191	1,362,769	1,554,282	238,868	232,144	10,218,254
3. Arizona	AZ	74,659,692	120,863,411	16,945,888	8,399,395	4,293,442	225,161,828
4. Arkansas	AR	26,297,338	16,696,832	4,680,505	887,465	1,934,034	50,496,174
5. California	CA	399,981,610	455,857,986	113,942,975	37,171,960	28,134,082	1,035,088,613
6. Colorado	CO	59,178,085	158,100,365	16,165,177	6,916,132	1,933,679	242,293,438
7. Connecticut	CT	128,679,337	31,624,973	15,405,404	8,946,898	4,545,263	189,201,875
8. Delaware	DE	27,575,413	31,418,372	3,796,893	1,929,885	4,290,422,842	4,355,143,406
9. District of Columbia	DC	19,617,925	4,866,065	6,307,615	1,193,613	79,624,545	111,609,763
10. Florida	FL	224,855,300	376,148,186	56,226,052	25,536,338	18,981,363	701,747,239
11. Georgia	GA	104,028,884	120,109,187	23,793,477	9,719,094	5,752,814	263,403,456
12. Hawaii	HI	13,527,223	7,510,063	4,251,670	2,927,925	2,099,299	30,316,180
13. Idaho	ID	17,089,037	42,301,050	3,294,164	1,608,064	484,468	64,776,782
14. Illinois	IL	157,755,962	95,919,709	50,950,432	18,498,008	18,880,944	342,005,055
15. Indiana	IN	99,105,509	92,351,140	25,293,567	4,715,855	2,785,465	224,251,535
16. Iowa	IA	33,970,900	26,966,292	9,199,296	4,492,559	3,110,307	77,739,353
17. Kansas	KS	27,295,100	18,192,176	6,393,810	3,325,069	2,456,984	57,663,138
18. Kentucky	KY	42,035,543	22,556,451	8,950,579	3,603,358	3,217,749	80,363,680
19. Louisiana	LA	79,600,531	14,617,608	14,671,747	3,038,013	1,966,056	113,893,954
20. Maine	ME	16,960,197	32,878,531	2,158,932	2,750,190	799,436	55,547,287
21. Maryland	MD	87,982,828	99,950,701	17,720,508	14,353,876	3,814,506	223,822,419
22. Massachusetts	MA	107,612,986	393,961,486	48,892,014	11,890,408	7,702,450	570,059,343
23. Michigan	MI	85,345,038	732,338,974	29,469,609	17,778,640	6,843,138	871,775,399
24. Minnesota	MN	141,056,306	38,965,299	21,968,984	10,442,145	5,011,225	217,443,959
25. Mississippi	MS	23,745,816	11,350,946	8,436,000	1,364,795	464,423	45,361,980
26. Missouri	MO	64,926,046	61,380,284	17,539,517	6,269,371	5,881,084	155,996,302
27. Montana	MT	9,286,313	6,111,814	4,111,010	1,483,222	262,565	21,254,924
28. Nebraska	NE	19,052,423	5,595,825	3,445,178	2,428,284	615,925	31,137,635
29. Nevada	NV	26,840,159	30,397,716	9,401,258	1,941,129	1,986,724	70,566,985
30. New Hampshire	NH	20,090,261	116,674,140	5,048,720	1,982,087	933,249	144,728,457
31. New Jersey	NJ	601,596,290	201,931,806	96,272,701	28,426,671	30,649,991	958,877,458
32. New Mexico	NM	26,840,412	24,524,949	4,353,235	2,208,046	992,721	58,919,362
33. New York	NY	344,798,674	135,793,003	110,377,058	35,764,138	75,697,271	702,430,145
34. North Carolina	NC	91,683,695	152,029,382	21,662,948	16,523,260	5,054,750	286,954,035
35. North Dakota	ND	8,285,143	359,468	2,393,428	1,059,489	232,179	12,329,706
36. Ohio	OH	130,116,112	141,147,325	35,287,810	28,022,854	6,146,227	340,720,328
37. Oklahoma	OK	33,228,412	50,597,131	10,206,794	2,971,375	2,386,157	99,389,869
38. Oregon	OR	28,175,111	65,169,571	8,602,599	3,480,126	4,206,649	109,634,057
39. Pennsylvania	PA	223,718,561	199,714,251	60,078,967	20,981,546	14,522,795	519,016,119
40. Rhode Island	RI	11,835,743	13,496,328	2,475,584	1,253,591	702,980	29,764,227
41. South Carolina	SC	56,019,644	73,791,373	10,976,589	16,738,991	3,790,101	161,316,698
42. South Dakota	SD	6,362,674	3,114,404	983,579	1,101,850	405,218	11,967,725
43. Tennessee	TN	91,845,963	59,819,384	23,215,944	6,884,800	3,765,269	185,531,361
44. Texas	TX	289,743,903	886,453,027	113,403,463	20,481,220	20,785,225	1,330,866,838
45. Utah	UT	21,006,665	27,656,481	6,086,673	2,287,896	539,197	57,576,912
46. Vermont	VT	7,060,207	16,918,103	905,929	503,445	427,850	25,815,534
47. Virginia	VA	97,766,437	188,088,251	26,680,210	11,638,732	6,480,994	330,654,624
48. Washington	WA	114,293,814	86,257,753	42,357,232	8,016,828	7,796,021	258,721,648
49. West Virginia	WV	18,691,990	9,114,319	6,531,574	899,683	601,086	35,838,653
50. Wisconsin	WI	74,897,136	35,106,567	14,876,878	5,564,166	3,812,996	134,257,743
51. Wyoming	WY	6,797,297	2,210,763	1,327,915	675,696	503,868	11,515,539
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	581,871	65,909	38,812	0	13	686,604
54. Puerto Rico	PR	5,944,769	2,951,495	1,061,094	31,693	232,221	10,221,272
55. U.S. Virgin Islands	VI	100,011	(4,617)	61,054	5,155	39	161,642
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	545,128	3,232,467	629,098	77,181	1,393,195	5,877,068
58. Aggregate Other Alien	OT	24,179,384	670,227	13,587,513	70,559	1,393,188	39,900,870
59. Total		4,515,223,466	5,590,798,113	1,179,771,017	434,077,769	4,698,440,724	16,418,311,089

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PAI Bay Farm, LLC			DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Big Cypress Farm, LLC		85-1738719	DE
PAI Corcoran 640 Ranch, LLC			DE
PAI DeKalb Farm, LLC			DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hawk Creek Ranch, LLC		85-1632178	DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Jackson Bayou Farm, LLC		85-1659548	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI River Bend Ranches, LLC			DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM Real Estate Loan Services, Inc.		75-2927192	DE
PGIM REF Intermediary Services, Inc.		87-2081590	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
PGIM Real Estate Agency Financing, LLC.			DE
VIP Australia Holding Company, LLC			DE
VIP Australia (Trustee) Pty Ltd			AUS
PGIM Strategic Investments, Inc.		11-3657742	DE
PAI Desert Falcon Farms Manager, LLC		87-2104532	DE
PGIM Fixed Income Alternatives Fund II, L.P.			DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA Asian Retail Limited			BMU
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PRISA II Pooled Manager, LLC		85-0767343	DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
AREF GP II Pte. Ltd.			SGP
AREF GP Ltd.			CYM
Brazilian Capital Fund GP Limited			CYM
Commerce Street Holdings, LLC		26-3060201	DE
Columbus Drive Partners, L.P.			DE

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

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

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PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Fixed Income Alternatives II GP, LLC		DE
PGIM Fixed Income Alternatives Fund II, L.P.		DE
PGIM Holdings Limited		GBR
PGIM Korea Inc.		KOR
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Placement Investors, Inc.	22-3258762	NJ
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM QUANTITATIVE SOLUTIONS LLC	33-1077887	NJ
PGIM DC Solutions LLC		DE
QMA JP EM All Cap Equity Partners LLC		DE
The Keynes Dynamic Beta Strategy (US) Fund GP LLC		DE
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. CORE Debt Fund GP, LLC		DE
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Taronga Investor GP LLC		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
TF Proveedora, S.C.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
TF Proveedora, S.C.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Horizon GP S.à r.l.		LUX
EVP II Sprint GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II GP S.á r.l.		LUX
PGIM AC Co-Invest GP Pte. Ltd.		SGP
PGIM AVP IV GP S.à r.l.		LUX
PGIM DC Co-Invest GP Pte. Ltd.		SGP
PGIM DC JV GP Pte. Ltd.		SGP
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.àr.l.		LUX
PGIM LTIF SH9 GP S.à r.l.		LUX
PGIM M Campus GP S.à r.l.		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Global Master Fund GP S.à r.l.		LUX

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PGIM Real Estate Management Luxembourg S.a.r.l.			LUX
PGIM REF Europe GP S.à r.l.			LUX
PGIM REF EUROPE SCSp			LUX
PREI Acquisition II, Inc.		87-0692760	DE
PGIM Real Estate Germany AG			DEU
Asia Property Fund III GP S.a.r.l.			LUX
ASPF II - Feeder Fund GmbH			DEU
ASPF II Management GmbH			DEU
ASPF II - Verwaltungs - GmbH & Co. KG			DEU
European Value Partners GP S.a.r.l.			LUX
PGIM LTIF GP S.à.r.l.			LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.			LUX
PGIM Real Estate France SAS			FRA
PGIM Real Estate Italy S.r.l.			ITA
PGIM Real Estate Luxembourg S.A.			LUX
Pramerica (Luxembourg) CP GP S.a.r.l.			LUX
TMW ASPF I Verwaltungs GmbH & Co. KG			DEU
TMW ASPF Management GmbH			DEU
United States Property Fund VI GP S.à r.l.			LUX
PREI Acquisition LLC			DE
Prudential/TMW Real Estate Group LLC			DE
Rock Marty GP S.à r.l.			LUX
TMW Management, LLC		58-2446544	GA
TMW Real Estate Group, LLC			DE
TMW USPF Verwaltungs GmbH		98-0225435	DEU
USPF V - Verwaltungs - GmbH & Co. KG		98-1066511	DEU
TMW Realty Advisors, LLC			GA
PREI HYDG, LLC			DE
PRISA Fund Manager LLC		46-1234240	DE
PRISA II Fund Manager LLC			DE
PRISA III Fund PIM, LLC		26-0703167	DE
PRISA III Fund GP, LLC		26-0703262	DE
PRREF Debt Fund Manager, LLC			DE
PRREF II Fund Manager LLC			DE
Pru Alpha Partners I, LLC		33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC			DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC			DE
Prudential Fixed Income U.S. Relative Value Partners, LLC			DE
Prudential Trust Company		23-2189568	PA
Ross Avenue Energy Fund Holdings, LLC		47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.		47-3551881	DE
Prudential Capital Energy Partners, L.P.		47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC			DE
Prudential Capital Energy Partners Management Fund, L.P.		47-3590499	DE
Senior Housing Partners V, LLC		47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC		83-1479515	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC		83-1460765	DE
SHP IV Carried Interest, LP		46-2533632	DE
SHP V Carried Interest, L.P.		47-1993225	DE
Senior Housing Partnership Fund V, LLC		47-1981127	DE
SMP Holdings, Inc.		22-3451934	DE
TRGOAG Company, Inc.		22-3195450	DE
Wabash Avenue Holdings V, LLC		81-2692248	DE
PCP V Cayman AIV GP, L.P.		98-1334164	CYM
Wabash Avenue Partners V, L.P.		81-2679691	DE
Waveland Avenue Holdings I, LLC		84-2857360	DE
PGIM Senior Loan Opportunities Management (Feeder) I, LLC			DE
PGIM Senior Loan Opportunities Management Fund I, L.P.			DE
Waveland Avenue Partners I (Ireland), L.P.			DE
Waveland Avenue Partners I (US), L.P.			DE
PIFM Holdco, LLC		13-4122960	DE
PGIM Custom Harvest LLC			DE
PGIM Investments LLC		22-3468527	NY
PGIM Strategic Financing LLC			DE
PGIM International Financing Inc.		83-2672711	DE
PGIM European Financing Limited		98-1460519	BMU
Prudential Investment Management Services LLC		37-1610226	DE
Prudential Mutual Fund Services LLC		22-3489487	NY
Pruco Assignment Corporation			BRB
PRUCO, LLC		22-1916652	NJ
Prudential Capital and Investment Services, LLC		22-2422630	DE
Broome Street Holdings, LLC			DE
Braeloch Successor Corporation		52-1410008	DE
Braeloch Holdings Inc.		72-1195798	DE
Graham Resources, Inc.		72-0839016	DE
Graham Royalty, Ltd.		72-0899620	LA
Prudential Equity Group, LLC		22-2347336	DE
Prudential Securities Secured Financing Corporation		13-3526694	DE
Pruservicos Participacoes Ltda.			BRA
Prudential do Brasil Seguros de Vida S.A.			BRA
Prudential do Brasil Vida em Grupo S.A.			BRA
Prudential Annuities Holding Company, Inc.		13-3921265	DE
Prudential Annuities, Inc.		06-1198540	DE
AST Investment Services, Inc.		06-1332633	CT
Prudential Annuities Distributors, Inc.		06-1212909	DE
Prudential Annuities Information Services & Technology Corporation		06-1181537	DE
Prudential Annuities Life Assurance Corporation	86630	06-1241288	AZ

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Prudential IBH Holdco, Inc.		22-3804354	DE
Prudential Bank & Trust, FSB		58-1861313	US
Prudential International Insurance Holdings, Ltd.		51-0389061	DE
Gibraltar Reinsurance Company Ltd.			BMU
PGIM IRELAND LIMITED			IRL
Pramerica Business Consulting (Shanghai) Company Limited			CHN
Pramerica Financial Asia Headquarters Pte. Ltd.			SGP
PRAMERICA LIFE INSURANCE COMPANY LIMITED			IND
Prudential Holdings of Japan, Inc.			JPN
The Gibraltar Life Insurance Co., Ltd.		98-0408643	JPN
CLIS Co., Ltd.			JPN
Coral Reef Unit Trust			CYM
Coral Reef, L.P.			CYM
Gold, L.P.		98-1557564	CYM
Gold II, L.P.		98-1557887	CYM
Green Tree, L.P.		98-1438145	CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership			JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.			JPN
PG Friendly Partners Co., Ltd.			JPN
The Prudential Life Insurance Company, Ltd.		98-0433392	JPN
Coral Reef Unit Trust			CYM
Pine Tree, L.P.		98-1437611	CYM
Platinum, L.P.		98-1558206	CYM
Platinum II, L.P.		98-1558175	CYM
Prudential General Services of Japan Y.K.			JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership			JPN
Prudential Trust Co., Ltd.			JPN
Prudential International Investments Company, LLC		22-3773705	DE
New Savanna		98-1269397	CYM
PIIC Limited			CYM
PLAI Limited			CYM
PIIC Limited			CYM
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
PGIM Japan Co., Ltd.			JPN
PGIM Securities Investment Trust Enterprise			TWN
PGLH of Delaware, Inc.		01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
Pramerica Financial Asia Limited			VGB
PGIM (Hong Kong) Ltd.			HKG
Prudential Chile II SpA			CHL
Prudential Chile SpA			CHL
Administradora de Inversiones Previsionales SpA			CHL
Inversiones Previsionales Chile SpA			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Dos SpA			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Chile SpA			CHL
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Servicios, S. de R.L. de C.V.			MEX
Pruservicos Participacoes Ltda.			BRA
Wellness Services SRL			ARG
Prudential International Insurance Service Company, L.L.C.		51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Gibraltar International Insurance Services Company, Inc.		84-1995926	DE
Gibraltar International Service LLC			DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
PIISC Holdings (UK) Limited			GBR
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Systems Japan, Limited			JPN
Rockstone Co., Ltd.			JPN
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
Wellness Services SRL			ARG
Prudential International Investments, LLC		22-2615976	DE
Prudential International Investments Advisers, LLC		61-1462577	DE
Prudential Servicios, S. de R.L. de C.V.			MEX
Prudential Japan Holdings, LLC		22-3795856	DE
PGI Co., Ltd			JPN
CLIS Co., Ltd.			JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
PG Business Service Co., Ltd			JPN
PG Collection Service Co., Ltd.			JPN
Prudential General Services of Japan Y.K.			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE

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Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Dale/P Minerals Limited Partnership			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA BV LLC		85-2192263	DE
GA Cal Crossings, LLC			DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Vailsburg Fund LLC		61-1719773	DE
Gold GP Limited		98-1558450	CYM
Gold II, L.P.		98-1557887	CYM
Gold, L.P.		98-1557564	CYM
Green Tree GP		98-1436961	CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l		98-1281533	LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
Lotus Reinsurance Company Ltd.		98-1622096	BMU
Northbound Emerging Manager Fund II - A LP			DE
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM European Services Limited			GBR
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF EUROPE SCSp			LUX
PGIM Securities Investment Trust Enterprise			TWN
Pine Tree GP		98-1437233	CYM
Platinum GP Limited		98-1558717	CYM
Platinum II, L.P.		98-1558175	CYM
Platinum, L.P.		98-1558206	CYM
PR GA SCP Apartments, LLC		81-1517254	DE
SCP Apartments, LLC		47-3512192	DE
Pramerica (Hong Kong) Holdings Limited			HKG
Pramerica Fosun Life Insurance Co., Ltd.			CHN
Pramerica Holdings Ltd			GBR
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
Edison Place Senior Note LLC		26-2159422	DE
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
Ironbound Fund LLC		80-0588812	DE
Prudential Global Funding LLC		33-1106788	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ

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Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Pramerica Insurance Agency (China) Company Ltd.			CHN
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Edison Place Senior Note LLC		26-2159422	DE
Northbound Emerging Manager Fund A LP			DE
Northbound Emerging Manager Fund II - A LP			DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Prudential Seguros, S.A.			ARG
Prudential Select Strategies LLC		81-4212917	DE
Prudential Structured Settlement Company		22-3813545	DE
Prudential Tax Services, LLC		87-2909830	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
PruVen Capital Partners Fund I, L.P.		85-1149433	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

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

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

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		00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	NO	
		00000					PGIM Advisory (Shanghai) Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	6.880	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	56.990	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	96.940	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM Investments (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	NO	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	NO	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	

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		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	21.430	Prudential Financial, Inc.	NO	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (UK) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	NO	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives II GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Fixed Income Alternatives II GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Holdings Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	33-1077887				PGIM QUANTITATIVE SOLUTIONS LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Solutions LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					QMA JP EM All Cap Equity Partners LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Keynes Dynamic Beta Strategy (US) Fund GP LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	87.210	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	3.060	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate U.S. CORE Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Taronga Investor GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	NO	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	NO	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Administradora Industrial SRL	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	NO	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	NO	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	NO	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Horizon GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Sprint GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC JV GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF SH9 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM M Campus GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Master Fund GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	NO	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	

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		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Italy S.r.l.	ITA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	NO	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	58-2446544				TMW Management, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0225435				TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1066511				USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					TMW Realty Advisors, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF Debt Fund Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	43.900	Prudential Financial, Inc.	NO	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	NO	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	7.410	Prudential Financial, Inc.	NO	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1334164				PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	

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		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Custom Harvest LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1460519				PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.889	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	58-1861313				Prudential Bank & Trust, FSB	US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM IRELAND LIMITED	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000					Coral Reef Unit Trust	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	77.690	Prudential Financial, Inc.	NO	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1438145				Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Friendly Partners Co., Ltd.	JPN	NIA	The Prudential Gibraltar Financial Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0433392				The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	22.310	Prudential Financial, Inc.	NO	
		00000	98-1437611				Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1269397				New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	NO	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	NO	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	NO	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	84-1995926				Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.024	Prudential Financial, Inc.	NO	
		00000					PIISC Holdings (UK) Limited	GBR	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	NO	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.976	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Business Service Co., Ltd	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Coral Reef GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coral Reef, L.P.	CYM	DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Dale/P Minerals Limited Partnership	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	67.880	Prudential Financial, Inc.	NO	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA Belden LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	85-2192263				GA BV LLC	DE	DS	The Prudential Insurance Company of America	Ownership	96.990	Prudential Financial, Inc.	NO	
		00000					GA Cal Crossings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA CLARENDON LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA W Paces LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	NO	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.480	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	NO	
		00000	98-1558450				Gold GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1436961				Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1281533				Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	84.530	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	78.650	Prudential Financial, Inc.	NO	

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		00000					TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1622096				Lotus Reinsurance Company Ltd.	BMU	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	13.770	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	Passaic Fund LLC	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	33.330	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM European Services Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	YES	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	NO	
		00000					PGIM Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	NO	
		00000	98-1437233				Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558717				Platinum GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	81-1517254				PR GA SCP Apartments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3512192				SCP Apartments, LLC	DE	DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Holdings Ltd	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	NO	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.010	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.850	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	86.230	Prudential Financial, Inc.	NO	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.870	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PT PFI Mega Life Insurance	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.520	Prudential Financial, Inc.	NO	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.340	Prudential Financial, Inc.	NO	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.770	Prudential Financial, Inc.	NO	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	3.080	Prudential Financial, Inc.	NO	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	DS	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund A LP	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	NO	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	81-4212917				Prudential Select Strategies LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2909830				Prudential Tax Services, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	NO	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.930	Prudential Financial, Inc.	NO	
		00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	NO	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

Asterisk	Explanation

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PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	81-1285645	Assurance IQ, LLC	0	0	0	0	(67,229)	0		0	(67,229)	0
	26-0004065	COLICO, Inc.	(47,571,793)	0	0	0	0	0		0	(47,571,793)	0
		Cottage Street Investments LLC	0	1,000,000	0	0	0	0		0	1,000,000	0
14296	41-2214052	Dryden Arizona Reinsurance Term Company	0	(65,000,000)	0	0	7,038,724	39,214,869		0	(18,746,407)	(1,010,997,112)
	26-2159422	Edison Place Senior Note LLC	0	(56,866)	0	0	0	0		0	(56,866)	0
	82-5255153	GA 333 Hennepin Investor LLC	0	423,000	0	0	0	0		0	423,000	0
	82-5218431	GA Bay Area Investor LLC	(607)	0	0	0	0	0		0	(607)	0
	85-2192263	GA BV LLC	0	0	0	0	(868,135)	0		0	(868,135)	0
		GA Clarendon LLC	0	(78,103,082)	0	0	0	0		0	(78,103,082)	0
	81-3122403	GA Collins LLC	(585,000)	(6,678,235)	0	0	0	0		0	(7,263,235)	0
	82-5073220	GA E. 22nd Street Apartments Holdings LLC	0	3,200,000	0	0	0	0		0	3,200,000	0
	82-5093453	GA Menlo Park Investor LLC	(219,669)	0	0	0	0	0		0	(219,669)	0
	82-5245041	GA Triton Investor LLC	(210,114)	0	0	0	0	0		0	(210,114)	0
		Gibraltar BSN Holdings SDN BHD	0	10,228,933	0	0	0	0		0	10,228,933	0
16089	81-4923311	Gibraltar Universal Life Reinsurance Company	0	(25,000,000)	(562,297)	0	2,218,384	(8,209,725)		0	(31,553,638)	(4,324,086,786)
	47-2196234	Hirakata, LLC	0	0	13,943,564	0	0	0		0	13,943,564	0
		Inter-Atlantic G Fund, L.P.	(966,933)	823,302	0	0	0	0		0	(143,631)	0
	80-0588812	Ironbound Fund LLC	0	(9,664,907)	0	0	0	0		0	(9,664,907)	0
	98-1622096	Lotus Reinsurance Company Ltd.	0	123,859,962	114,172,985	0	(14,596)	0		0	238,018,351	(31,776,452)
		Northbound Emerging Manager Fund II - A LP	(54,968)	(4,553,763)	0	0	0	0		0	(4,608,731)	0
	46-4516531	Orchard Street Acres Inc.	(4,635,026)	0	0	0	0	0		0	(4,635,026)	0
	82-5270007	Passaic Fund LLC	(9,278,954)	76,050,934	145,368,844	0	(10,645)	0		0	212,130,179	0
	83-3561487	PFI EM-Tech Fund I, LLC	0	10,000,000	0	0	0	0		0	10,000,000	0
	83-0906062	PGIM Agricultural Investments GP, LLC	0	(189,018,888)	0	0	0	0		0	(189,018,888)	0
	82-3190074	PGIM Broad Market High Yield Bond Fund, L.P.	0	0	0	0	(9,694,574)	0		0	(9,694,574)	0
		PGIM Fixed Income Alternatives Fund, L.P.	0	12,500,000	0	0	0	0		0	12,500,000	0
		PGIM Loan Originator Manager Limited	0	149,322,783	0	0	(5,669,484)	0		0	143,653,299	0
	22-3776860	PGIM Real Estate Finance Holding Company	0	0	0	0	152,125,108	0		0	152,125,108	0
		PGIM REF Europe Member, LLC	275,572	(1,316,778)	0	0	0	0		0	(1,041,206)	0
		PGIM REF EUROPE SCSp	0	354,750	0	0	0	0		0	354,750	0
		PGIM Securities Investment Trust Enterprise	0	0	0	0	(129,728)	0		0	(129,728)	0
	22-2540245	PGIM, Inc.	0	0	0	0	373,894,855	0		0	373,894,855	0
	81-1517254	PR GA SCP Apartments, LLC	(1,042,025)	0	0	0	0	0		0	(1,042,025)	0
		Pramerica (Hong Kong) Holdings Limited	(41,823,398)	(78,931,924)	(3,438,000)	0	0	0		0	(124,193,322)	0
		PRIAC Property Acquisitions, LLC	0	(127,314)	0	0	0	0		0	(127,314)	0
79227	22-1944557	Pruco Life Insurance Company	12,336,155	3,749,724,958	335,736,712	0	(82,055,849)	(658,165,349)		0	3,357,576,627	28,490,206,461
97195	22-2426091	Pruco Life Insurance Company of New Jersey	132,677	198,503,920	408,882	0	27,632,599	776,450,616		0	1,003,128,694	4,740,087,017

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Pruco Securities, LLC	(20,000,000)	0	0	0	30,564,526	0		0	10,564,526	0
		Prudential Agricultural Property Holding Company, LLC	(1,050,000)	(650,000)	0	0	(475)	0		0	(1,700,475)	0
	06-1212909	Prudential Annuities Distributors, Inc.	0	0	0	0	(886,237,589)	0		0	(886,237,589)	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	(1,873,433,777)	(2,249,302,231)	120,814,369	0	(31,318,829)	248,702,964		0	(3,784,537,504)	2,210,585,296
	06-1198540	Prudential Annuities, Inc.	1,873,433,777	(1,493,433,777)	0	0	469,403,843	0		0	849,403,843	0
14299	33-1095301	Prudential Arizona Reinsurance Captive Company	0	(35,000,000)	262,989	0	(8,740,551)	(49,677,685)		0	(93,155,247)	(4,309,641,794)
14300	27-1629186	Prudential Arizona Reinsurance Term Company	0	0	212,866	0	2,948,138	84,048,209		0	87,209,213	(3,305,628,132)
14298	45-2941561	Prudential Arizona Reinsurance Universal Company	0	(310,000,000)	(92,833,187)	0	(12,981,297)	146,232,393		0	(269,582,091)	(17,689,393,072)
	47-3551881	Prudential Capital Energy Opportunity Fund, L.P.	(4,002,860)	35,081,871	0	0	0	0		0	31,079,011	0
	22-3703799	Prudential Financial, Inc.	1,106,000,000	14,100,000	0	0	296,045,092	0		0	1,416,145,092	0
		Prudential Holdings of Japan, Inc.	0	0	(6,006,582)	0	0	0		0	(6,006,582)	0
		Prudential Industrial Properties, LLC	0	(2,888,614)	0	0	0	0		0	(2,888,614)	0
	36-4576911	Prudential Insurance Agency, LLC	0	(41,000,000)	0	0	0	0		0	(41,000,000)	0
	51-0389061	Prudential International Insurance Holdings, Ltd.	0	0	0	0	(458,007)	0		0	(458,007)	0
	51-0389060	Prudential International Insurance Service Company, L.L.C.	0	0	0	0	(145,006,885)	0		0	(145,006,885)	0
	22-2615976	Prudential International Investments, LLC	0	0	0	0	(8,979,329)	0		0	(8,979,329)	0
13809	27-2457213	Prudential Legacy Insurance Company of New Jersey	(34,865,357)	0	509,498,012	0	(102,662,404)	(3,181,173,771)		0	(2,809,203,520)	(49,477,791,836)
		Prudential Mortgage SKP Member LLC	(10,319,559)	2,758,979	0	0	(611,782)	0		0	(8,172,362)	0
	83-3152819	Prudential QOZ Investment Fund 1, LLC	0	658,783	0	0	0	0		0	658,783	0
	22-2429253	Prudential Realty Securities, Inc.	(63,263,823)	0	0	0	(709,427)	0		0	(63,973,250)	0
		Prudential Retirement Holdings, LLC	0	10,000,000	0	0	0	0		0	10,000,000	0
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	0	196,856,076	(371,503,442)	0	(110,647,567)	0		0	(285,294,933)	0
		Prudential Seguros Mexico, S.A. de C.V.	0	0	0	0	0	15,478,828		0	15,478,828	(1,209,945)
		Prudential Seguros, S.A.	0	0	0	0	0	191,692		0	191,692	0
	81-4212917	Prudential Select Strategies LLC	0	2,524,615	0	0	0	0		0	2,524,615	0
15456	46-4641980	Prudential Term Reinsurance Company	0	0	46,002	0	5,287,519	55,736,919		0	61,070,440	(3,240,126,832)
	23-2189568	Prudential Trust Company	0	0	0	0	4,777,933	0		0	4,777,933	0
15344	90-1009745	Prudential Universal Reinsurance Company	0	(215,000,000)	(137,926,575)	0	7,511,533	3,122,016		0	(342,293,026)	(9,343,295,270)
	85-1149433	PruVen Capital Partners Fund I, L.P.	0	63,130,969	0	0	0	0		0	63,130,969	0
	90-0804297	Rock Global Real Estate LLC	11,140,192	(82,758,261)	0	0	(16,776)	0		0	(71,634,845)	0
		Rock Hamburg North S.à r.l.	0	(207,419)	0	0	0	0		0	(207,419)	0
		Rock Kensington Limited	0	(250,962)	0	0	(356,306)	0		0	(607,268)	0
		Rock Oxford S.a r.l.	0	4,244,299	0	0	(731)	0		0	4,243,568	0

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Rock UK Real Estate II S.a.r.l.	0	(1,522,852)	0	0	0	0		0	(1,522,852)	0
	98-0408643	The Gibraltar Life Insurance Co., Ltd.	0	0	(5,681,057)	0	(84,973,593)	0		0	(90,654,650)	7,981,153,838
		The Prudential Brazilian Capital Fund LP	(245,300)	0	0	0	0	0		0	(245,300)	0
68241	22-1211670	The Prudential Insurance Company of America	(819,637,039)	436,575,957	(590,981,140)	0	112,787,793	1,892,362,160		0	1,031,107,731	27,299,643,620
	98-0433392	The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	635,685,864		0	635,685,864	22,012,270,999
	61-1719773	Vailsburg Fund LLC	(64,112,171)	(182,458,218)	0	0	0	0		0	(246,570,389)	0
11821	06-1709211	Vantage Casualty Insurance Company	(6,000,000)	(29,000,000)	(31,532,945)	0	(24,259)	0		0	(66,557,204)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Prudential Annuities Life Assurance Corporation	Prudential Annuities, Inc.	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Pruco Life Insurance Company	The Prudential Insurance Company of America	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Prudential Legacy Insurance Company of New Jersey	The Prudential Insurance Company of America	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Prudential Retirement Insurance and Annuity Company	The Prudential Insurance Company of America	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
Vantage Casualty Insurance Company	Prudential Financial, Inc.	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO
The Prudential Insurance Company of America	Prudential Financial, Inc.	100.000	NO	Prudential Financial, Inc.	The Prudential Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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40. Waived
41. Waived

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

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

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

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

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

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

35. Health Care Receivables Supplement [Document Identifier 470]

38. Credit Insurance Experience Exhibit [Document Identifier 230]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	3,139,229,421	3,139,229,421	0	0
2505.	Receivable for sales on investments over 15 days	1,201,090	1,201,090	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,140,430,511	3,140,430,511	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other liabilities	343,252,492	284,205,618
2505.	Provision for contingencies	59,798,230	3,273,856
2506.	Interest payable on surplus notes	14,525,000	14,525,000
2507.	Interest on policy or contract funds and group and other conversions	5,677,604	4,919,861
2597.	Summary of remaining write-ins for Line 25 from overflow page	423,253,326	306,924,335

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Self-insured liabilities	1,297,428	2,937,542
2705.	Payments under employees, agents and directors benefit plans not included above	140,300,775	148,463,844
2797.	Summary of remaining write-ins for Line 27 from overflow page	141,598,203	151,401,386

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Surplus transferred associated with contracts novated from sub	1,289,054	0
5305.	Prior year correction for federal income taxes	(6,894,951)	0
5306.	Correction of prior year MODCO reserve adjustments on reinsurance ceded	(11,338,806)	0
5307.	Correction of prior year reserves for Group Annuity Insurance Contracts	(27,973,832)	(76,770,554)
5308.	Correction of prior year assumed benefits on retirement contracts	(87,662,800)	0
5309.	Change in separate account CARVM reserve on account of change in valuation basis	0	11,149,933
5397.	Summary of remaining write-ins for Line 53 from overflow page	(132,581,335)	(65,620,621)

Additional Write-ins for Schedule T Line 58

	States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
58004.	AND Andorra	XXX	20,000	0	0	0	20,000	0
58005.	ANT Netherlands Antilles	XXX	14,915	0	0	0	14,915	0
58006.	ARE United Arab Emirates	XXX	513,352	0	0	0	513,352	0
58007.	ARG Argentina	XXX	23,624	0	0	0	23,624	0
58008.	ATG Antigua and Barbuda	XXX	2,046	0	0	0	2,046	0
58009.	ABW Aruba	XXX	174	0	0	0	174	0
58010.	AUS Australia	XXX	37,621	0	95	0	37,716	0
58011.	AUT Austria	XXX	3,634	0	0	0	3,634	0
58012.	BEL Belgium	XXX	2,603,064	0	0	0	2,603,064	0
58013.	BHS Bahamas	XXX	5,300	0	0	0	5,300	0
58014.	BLZ Belize	XXX	415	0	0	0	415	0
58015.	BMU Bermuda	XXX	10,403	0	0	0	10,403	0
58016.	BRA Brazil	XXX	9,692	0	0	0	9,692	0
58017.	BRB Barbados	XXX	3,264	0	0	0	3,264	0
58018.	CAF Central African Republic	XXX	2,784	0	0	0	2,784	0
58019.	CHE Switzerland	XXX	199,170	0	0	0	199,170	0
58020.	CHL Chile	XXX	981	0	0	0	981	0
58021.	CHN China	XXX	16,611	0	0	0	16,611	0
58022.	COL Colombia	XXX	4,945	0	0	0	4,945	0
58023.	CRI Costa Rica	XXX	(17,478)	0	0	0	(17,478)	0
58024.	CYM Cayman Islands	XXX	213,224	0	0	0	213,224	0
58025.	CYP Cyprus	XXX	7,110	0	0	0	7,110	0
58026.	CZE Czech Republic	XXX	1,749	0	0	0	1,749	0
58027.	DEU Germany	XXX	126,756	0	0	0	126,756	0
58028.	DMA Dominica	XXX	830	0	0	0	830	0
58029.	DNK Denmark	XXX	9,333	0	0	0	9,333	0
58030.	DOM Dominican Republic	XXX	845	0	0	0	845	0
58031.	ECU Ecuador	XXX	9,234	0	0	0	9,234	0
58032.	EGY Egypt	XXX	9,708	0	0	0	9,708	0
58033.	ESP Spain	XXX	200,350	0	0	0	200,350	0
58034.	FIN Finland	XXX	3,939	0	0	0	3,939	0
58035.	FRA France	XXX	139,194	0	0	0	139,194	0
58036.	GBR United Kingdom	XXX	297,015	0	0	(46)	296,969	0
58037.	GHA Ghana	XXX	2,137	0	0	0	2,137	0
58038.	GRC Greece	XXX	18,575	0	0	0	18,575	0
58039.	HKG Hong Kong, Special Administrative Region of China	XXX	178,439	0	0	0	178,439	0
58040.	HND Honduras	XXX	3,463	0	0	0	3,463	0
58041.	HTI Haiti	XXX	328	0	0	0	328	0
58042.	HUN Hungary	XXX	6,636	0	0	0	6,636	0
58043.	IDN Indonesia	XXX	10,245	0	0	0	10,245	0
58044.	IND India	XXX	30,412	0	0	0	30,412	0
58045.	IRL Ireland	XXX	30,488	0	1,164	0	31,652	0
58046.	IMN Isle of Man	XXX	566	0	0	0	566	0
58047.	ISR Israel	XXX	463,070	0	0	0	463,070	0
58048.	ITA Italy	XXX	102,032	0	0	0	102,032	0
58049.	JAM Jamaica	XXX	12,529	0	0	0	12,529	0
58050.	JPN Japan	XXX	54,760	0	0	0	54,760	0
58051.	KEN Kenya	XXX	255	0	0	0	255	0
58052.	KNA Saint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
58053. KHM Cambodia	XXX	447	0	0	0	447	0
58054. KOR Korea, Republic of	XXX	10,847	0	0	0	10,847	0
58055. KWT Kuwait	XXX	5,366	0	0	0	5,366	0
58056. LUX Luxembourg	XXX	83,979	0	0	0	83,979	0
58057. LVA Latvia	XXX	6,780	0	0	0	6,780	0
58058. MCO Monaco	XXX	9,279	0	0	0	9,279	0
58059. MEX Mexico	XXX	119,179	0	0	0	119,179	0
58060. MLT Malta	XXX	6,574	0	0	0	6,574	0
58061. MYS Malaysia	XXX	3,435	0	0	0	3,435	0
58062. NIC Nicaragua	XXX	80	0	0	0	80	0
58063. NLD Netherlands	XXX	23,186	0	0	0	23,186	0
58064. NOR Norway	XXX	3,164	0	0	0	3,164	0
58065. NZL New Zealand	XXX	47,783	0	0	0	47,783	0
58066. PAK Pakistan	XXX	0	0	0	0	0	0
58067. PLW Palau	XXX	0	0	0	0	0	0
58068. PAN Panama	XXX	359	(2,262)	0	17,441,462	17,439,559	1,393,188
58069. PHL Phillipines	XXX	74,148	0	0	0	74,148	0
58070. POL Poland	XXX	592	0	0	0	592	0
58071. PRT Portugal	XXX	35,722	0	0	0	35,722	0
58072. ROM Romania	XXX	98	0	0	0	98	0
58073. SGP Singapore	XXX	45,568	0	0	0	45,568	0
58074. SWE Sweden	XXX	6,161	0	0	0	6,161	0
58075. THA Thailand	XXX	10,709	0	0	0	10,709	0
58076. TTO Trinidad and Tobago	XXX	12,132	0	0	0	12,132	0
58077. TUR Turkey	XXX	214	0	0	0	214	0
58078. TWN Taiwan, Republic of China	XXX	162,972	0	0	0	162,972	0
58079. URY Uruguay	XXX	148	0	0	0	148	0
58080. VEN Venezuela	XXX	2,489	0	0	0	2,489	0
58081. VGB British Virgin Islands	XXX	79,988	574,247	0	0	654,235	0
58082. VUT Vanuatu	XXX	515	0	0	0	515	0
58083. ZAF South Africa	XXX	3,543	0	0	0	3,543	0
58084. ZZZ Other Alien	XXX	17,972,903	98,241	14,490,492	0	32,561,637	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	24,117,805	670,227	14,491,751	17,441,416	56,721,199	1,393,188

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Self-insured liabilities	1,297,428	7,475	0	0	0	0	0	1,289,953	0
2705. Payments under employees, agents and directors benefit plans not included above	140,300,775	171,775	0	0	0	0	0	140,129,000	0
2797. Summary of remaining write-ins for Line 27 from overflow page	141,598,203	179,250	0	0	0	0	0	141,418,953	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Self-insured liabilities	7,475	0	0	0	0	0	0	0	0	0	7,475	0
2705. Payments under employees, agents and directors benefit plans not included above	171,775	0	0	171,775	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	179,250	0	0	171,775	0	0	0	0	0	0	7,475	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	6,332,312,204	4.085	6,332,312,204	0	6,332,312,204	4.085
	1.02 All other governments	3,322,231,885	2.143	3,322,231,885	0	3,322,231,885	2.143
	1.03 U.S. states, territories and possessions, etc. guaranteed	273,461,314	0.176	273,461,314	0	273,461,314	0.176
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	395,688,747	0.255	395,688,747	0	395,688,747	0.255
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,277,202,006	4.049	6,277,202,006	0	6,277,202,006	4.049
	1.06 Industrial and miscellaneous	77,033,247,518	49.688	77,033,247,518	0	77,033,247,518	49.688
	1.07 Hybrid securities	280,283,663	0.181	280,283,663	0	280,283,663	0.181
	1.08 Parent, subsidiaries and affiliates	2,439,206,508	1.573	2,439,206,508	0	2,439,206,508	1.573
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	1,227,139,770	0.792	1,227,139,770	0	1,227,139,770	0.792
	1.11 Total long-term bonds	97,580,773,615	62.942	97,580,773,615	0	97,580,773,615	62.942
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	157,994,551	0.102	157,994,551	0	157,994,551	0.102
	2.02 Parent, subsidiaries and affiliates	171,259	0.000	171,259	0	171,259	0.000
	2.03 Total preferred stocks	158,165,810	0.102	158,165,810	0	158,165,810	0.102
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	552,207,486	0.356	552,207,486	0	552,207,486	0.356
	3.02 Industrial and miscellaneous Other (Unaffiliated)	3,171,862	0.002	3,171,862	0	3,171,862	0.002
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	12,736,150,773	8.215	12,736,150,774	0	12,736,150,774	8.215
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	13,291,530,121	8.573	13,291,530,122	0	13,291,530,122	8.573
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	3,041,704,960	1.962	3,041,704,960	0	3,041,704,960	1.962
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	18,049,745,020	11.643	18,049,745,020	0	18,049,745,020	11.643
	4.04 Mezzanine real estate loans	33,829,636	0.022	33,829,636	0	33,829,636	0.022
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	21,125,279,616	13.626	21,125,279,616	0	21,125,279,616	13.626
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	268,164,438	0.173	268,164,439	0	268,164,439	0.173
	5.02 Properties held for production of income	147,107,855	0.095	147,107,855	0	147,107,855	0.095
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	415,272,293	0.268	415,272,294	0	415,272,294	0.268
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	960,137,776	0.619	960,137,776	0	960,137,776	0.619
	6.02 Cash equivalents (Schedule E, Part 2)	2,889,024,370	1.863	2,889,024,370	0	2,889,024,370	1.863
	6.03 Short-term investments (Schedule DA)	2,691,205,706	1.736	2,691,205,706	0	2,691,205,706	1.736
	6.04 Total cash, cash equivalents and short-term investments	6,540,367,852	4.219	6,540,367,852	0	6,540,367,852	4.219
7.	Contract loans	2,943,110,833	1.898	2,943,110,833	0	2,943,110,833	1.898
8.	Derivatives (Schedule DB)	3,709,029,657	2.392	3,709,029,657	0	3,709,029,657	2.392
9.	Other invested assets (Schedule BA)	8,958,163,078	5.778	8,958,163,078	0	8,958,163,078	5.778
10.	Receivables for securities	223,333,412	0.144	223,333,412	0	223,333,412	0.144
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	87,563,717	0.056	87,563,717	0	87,563,717	0.056
13.	Total invested assets	155,032,590,006	100.000	155,032,590,006	0	155,032,590,006	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		470,022,022
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	49,397,614	49,397,614
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	217,075	
	3.2 Totals, Part 3, Column 11	0	217,075
4.	Total gain (loss) on disposals, Part 3, Column 18		(13,208,641)
5.	Deduct amounts received on disposals, Part 3, Column 15		32,364,612
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	5,961,522	
	7.2 Totals, Part 3, Column 10	0	5,961,522
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	50,009,078	
	8.2 Totals, Part 3, Column 9	2,820,565	52,829,643
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		415,272,294
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		415,272,294

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		21,500,586,028
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	3,870,781,126	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,424,842,124	5,295,623,250
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	6,129,334	
	3.2 Totals, Part 3, Column 11	4,876,814	11,006,147
4.	Accrual of discount		1,070,901
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		110,805,231
7.	Deduct amounts received on disposals, Part 3, Column 15		5,682,316,340
8.	Deduct amortization of premium and mortgage interest points and commitment fees		9,489,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(67,352,126)	
	9.2 Totals, Part 3, Column 13	(34,653,619)	(102,005,744)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		21,125,279,612
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		21,125,279,612
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		21,125,279,612

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,539,932,181
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	190,587,395	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,223,105,476	1,413,692,871
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		485,357
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,118,255,865	
	5.2 Totals, Part 3, Column 9	48,962,248	1,167,218,113
6.	Total gain (loss) on disposals, Part 3, Column 19		77,866,300
7.	Deduct amounts received on disposals, Part 3, Column 16		1,154,655,595
8.	Deduct amortization of premium and depreciation		286,309
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(48,186,637)	
	9.2 Totals, Part 3, Column 14	1,415,540	(46,771,097)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	39,318,738	
	10.2 Totals, Part 3, Column 11	0	39,318,738
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		8,958,163,082
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		8,958,163,082

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		104,785,051,371
2.	Cost of bonds and stocks acquired, Part 3, Column 7		31,252,683,318
3.	Accrual of discount		219,092,071
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(7,087,898)	
	4.2. Part 2, Section 1, Column 15	23,490,630	
	4.3. Part 2, Section 2, Column 13	1,843,157,824	
	4.4. Part 4, Column 11	(10,733,115)	1,848,827,441
5.	Total gain (loss) on disposals, Part 4, Column 19		273,051,385
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		26,681,447,196
7.	Deduct amortization of premium		186,217,097
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(481,998,716)	
	8.2. Part 2, Section 1, Column 19	(99,802)	
	8.3. Part 2, Section 2, Column 16	(26,564)	
	8.4. Part 4, Column 15	(30,580,334)	(512,705,416)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	51,729,818	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	176,604	
	9.4. Part 4, Column 13	8,256,551	60,162,973
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		92,296,660
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		111,030,469,563
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		111,030,469,563

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	6,332,312,204	7,773,339,920	5,299,176,653	8,873,792,390
Governments	2.	Canada	196,010,399	239,212,212	206,712,348	190,016,736
(Including all obligations guaranteed by governments)	3.	Other Countries	3,126,221,486	3,498,095,026	3,134,065,553	3,005,305,900
	4.	Totals	9,654,544,089	11,510,647,158	8,639,954,554	12,069,115,026
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	273,461,314	333,310,335	281,532,570	245,953,375
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	395,688,747	456,546,770	397,094,674	391,344,204
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	6,277,202,006	7,276,759,806	6,001,694,138	6,356,975,266
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	53,244,512,307	58,621,186,927	53,509,770,651	51,408,106,322
	9.	Canada	2,767,121,636	2,984,092,189	2,768,379,488	2,696,648,421
	10.	Other Countries	22,529,037,008	23,417,046,679	22,667,840,857	22,512,512,058
	11.	Totals	78,540,670,951	85,022,325,795	78,945,990,996	76,617,266,801
Parent, Subsidiaries and Affiliates	12.	Totals	2,439,206,508	2,596,889,744	2,484,867,243	2,433,002,525
	13.	Total Bonds	97,580,773,615	107,196,479,608	96,751,134,175	98,113,657,197
PREFERRED STOCKS	14.	United States	152,335,233	154,136,383	127,980,539	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	5,659,318	13,727,462	3,789,266	
	17.	Totals	157,994,551	167,863,845	131,769,805	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	0	171,259	
	19.	Total Preferred Stocks	158,165,810	167,863,845	131,941,064	
COMMON STOCKS	20.	United States	395,592,565	395,592,565	389,723,758	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	159,786,783	159,786,783	144,917,284	
	23.	Totals	555,379,348	555,379,348	534,641,042	
Parent, Subsidiaries and Affiliates	24.	Totals	12,736,150,773	12,736,150,773	10,230,204,586	
	25.	Total Common Stocks	13,291,530,121	13,291,530,121	10,764,845,628	
	26.	Total Stocks	13,449,695,931	13,459,393,966	10,896,786,692	
	27.	Total Bonds and Stocks	111,030,469,546	120,655,873,574	107,647,920,867	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	975,194,274	841,128,248	1,462,608,689	1,467,120,397	2,447,460,851	XXX	7,193,512,459	7.0	7,231,982,767	7.2	7,163,347,772	30,164,687
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	975,194,274	841,128,248	1,462,608,689	1,467,120,397	2,447,460,851	XXX	7,193,512,459	7.0	7,231,982,767	7.2	7,163,347,772	30,164,687
2. All Other Governments												
2.1 NAIC 1	167,492,632	475,377,138	329,236,510	179,361,502	517,812,137	XXX	1,669,279,919	1.6	1,882,962,094	1.9	1,669,279,919	0
2.2 NAIC 2	7,828,651	143,710,306	134,887,515	125,111,917	901,940,161	XXX	1,313,478,551	1.3	1,425,544,313	1.4	1,297,128,519	16,350,032
2.3 NAIC 3	200,931	39,439,516	31,076,027	40,690,074	212,358,095	XXX	323,764,644	0.3	126,654,593	0.1	323,764,644	0
2.4 NAIC 4	0	10,083,172	4,064,415	0	1,537,435	XXX	15,685,023	0.0	17,847,675	0.0	10,685,022	5,000,000
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	23,745	XXX	23,745	0.0	23,745	0.0	23,745	0
2.7 Totals	175,522,215	668,610,133	499,264,467	345,163,494	1,633,671,573	XXX	3,322,231,881	3.2	3,453,032,420	3.4	3,300,881,849	21,350,032
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,193,091	22,905,923	22,322,976	182,121,345	38,917,978	XXX	273,461,313	0.3	302,286,599	0.3	249,835,444	23,625,869
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	7,193,091	22,905,923	22,322,976	182,121,345	38,917,978	XXX	273,461,313	0.3	302,286,599	0.3	249,835,444	23,625,869
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,463,449	48,770,197	105,628,683	133,725,844	96,553,246	XXX	388,141,419	0.4	379,892,022	0.4	355,139,350	33,002,069
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	473,064	2,128,453	3,287,442	1,658,370	0	XXX	7,547,328	0.0	7,950,514	0.0	0	7,547,328
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	3,936,513	50,898,650	108,916,125	135,384,213	96,553,246	XXX	395,688,748	0.4	387,842,536	0.4	355,139,350	40,549,398
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	233,951,260	913,797,768	1,421,932,836	1,649,261,331	2,082,178,729	XXX	6,301,121,923	6.1	6,715,223,525	6.7	6,256,857,522	44,264,401
5.2 NAIC 2	0	11,772,334	33,627,387	315,390	5,364,762	XXX	51,079,874	0.0	51,099,778	0.1	51,079,874	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	233,951,260	925,570,102	1,455,560,223	1,649,576,721	2,087,543,491	XXX	6,352,201,797	6.2	6,766,323,303	6.8	6,307,937,396	44,264,401

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	5,778,720,683	12,524,343,127	6,975,424,339	5,782,415,343	11,735,337,520	XXX	42,796,241,013	41.8	43,992,922,106	43.9	36,259,574,428	6,536,666,585
6.2 NAIC 2	2,989,309,284	6,464,313,663	8,362,184,664	6,520,394,061	8,617,061,268	XXX	32,953,262,941	32.2	29,121,320,993	29.1	16,972,494,272	15,980,768,669
6.3 NAIC 3	334,938,044	1,438,994,982	1,314,653,397	472,208,491	119,073,710	XXX	3,679,868,624	3.6	3,586,253,773	3.6	794,928,771	2,884,939,853
6.4 NAIC 4	237,428,179	737,288,420	234,327,205	28,783,649	17,377,544	XXX	1,255,204,997	1.2	1,206,391,865	1.2	235,466,799	1,019,738,199
6.5 NAIC 5	69,150,436	94,706,073	25,227,624	6,643,891	69,880,641	XXX	265,608,666	0.3	218,588,637	0.2	17,461,977	248,146,689
6.6 NAIC 6	6,682,715	0	0	1	28,785,593	XXX	35,468,309	0.0	21,817,264	0.0	7	35,468,302
6.7 Totals	9,416,229,341	21,259,646,265	16,911,817,230	12,810,445,436	20,587,516,276	XXX	80,985,654,549	79.0	78,147,294,638	78.0	54,279,926,253	26,705,728,296
7. Hybrid Securities												
7.1 NAIC 1	58,500,000	134,421,660	0	0	0	XXX	192,921,660	0.2	225,408,185	0.2	192,921,660	0
7.2 NAIC 2	0	482,920	71,500,770	0	5,383,248	XXX	77,366,939	0.1	78,851,348	0.1	77,366,939	0
7.3 NAIC 3	0	0	9,995,064	0	0	XXX	9,995,064	0.0	9,661,286	0.0	9,995,064	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	58,500,000	134,904,580	81,495,834	0	5,383,248	XXX	280,283,662	0.3	313,920,819	0.3	280,283,662	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	8,307,972	760,960,941	171,250,740	364,447,604	0	XXX	1,304,967,258	1.3	1,405,815,966	1.4	0	1,304,967,258
8.2 NAIC 2	199,311,070	927,749,046	0	0	0	XXX	1,127,060,116	1.1	1,021,225,376	1.0	0	1,127,060,116
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	498,042	6,681,092	0	0	0	XXX	7,179,134	0.0	0	0.0	0	7,179,134
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	208,117,084	1,695,391,079	171,250,740	364,447,604	0	XXX	2,439,206,508	2.4	2,427,041,342	2.4	0	2,439,206,508
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	9,998,394	0	0	0	0	XXX	9,998,394	0.0	0	0.0	9,998,394	0
10.2 NAIC 2	5,530,800	14,412,353	12,289,045	30,761,086	0	XXX	62,993,285	0.1	33,505,172	0.0	0	62,993,285
10.3 NAIC 3	2,274,273	19,707,754	22,078,564	10,963,249	3,378,764	XXX	58,402,604	0.1	66,798,045	0.1	1,682,816	56,719,787
10.4 NAIC 4	32,543,757	538,810,520	108,134,905	0	18,417,588	XXX	697,906,770	0.7	777,645,327	0.8	0	697,906,770
10.5 NAIC 5	83,386,225	159,470,603	45,400,000	0	40,724,392	XXX	328,981,220	0.3	300,505,501	0.3	0	328,981,220
10.6 NAIC 6	488,668	7,508,707	0	0	81,181,634	XXX	89,179,008	0.1	9,976,353	0.0	0	89,179,008
10.7 Totals	134,222,117	739,909,937	187,902,514	41,724,335	143,702,377	XXX	1,247,461,281	1.2	1,188,430,398	1.2	11,681,211	1,235,780,070

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 7,242,821,756	15,721,705,002	10,488,404,773	9,758,453,367	16,918,260,461	0	60,129,645,359	58.7	XXX	XXX	52,156,954,489	7,972,690,869
11.2 NAIC 2	(d) 3,201,979,806	7,562,440,623	8,614,489,381	6,676,582,455	9,529,749,440	0	35,585,241,704	34.7	XXX	XXX	18,398,069,603	17,187,172,101
11.3 NAIC 3	(d) 337,413,248	1,498,142,253	1,377,803,052	523,861,813	334,810,569	0	4,072,030,935	4.0	XXX	XXX	1,130,371,295	2,941,659,640
11.4 NAIC 4	(d) 269,971,936	1,286,182,112	346,526,526	28,783,649	37,332,566	0	1,968,796,789	1.9	XXX	XXX	246,151,821	1,722,644,968
11.5 NAIC 5	(d) 153,507,767	262,986,222	73,915,066	8,302,261	110,605,033	0	(c) 609,316,348	0.6	XXX	XXX	17,461,977	591,854,371
11.6 NAIC 6	(d) 7,171,383	7,508,707	0	1	109,990,971	0	(c) 124,671,062	0.1	XXX	XXX	23,751	124,647,310
11.7 Totals	11,212,865,895	26,338,964,918	20,901,138,799	16,995,983,546	27,040,749,040	0	(b) 102,489,702,197	100.0	XXX	XXX	71,949,032,936	30,540,669,261
11.8 Line 11.7 as a % of Col. 7	10.9	25.7	20.4	16.6	26.4	0.0	100.0	XXX	XXX	XXX	70.2	29.8
12. Total Bonds Prior Year												
12.1 NAIC 1	8,266,803,540	17,697,474,255	9,621,874,200	9,014,249,066	17,536,092,203	0	XXX	XXX	62,136,493,264	62.0	54,142,220,031	7,994,273,233
12.2 NAIC 2	3,156,272,073	6,713,810,911	8,478,565,505	6,577,098,233	6,805,800,258	0	XXX	XXX	31,731,546,980	31.7	14,619,827,655	17,111,719,325
12.3 NAIC 3	231,170,499	1,446,476,411	1,311,435,901	516,268,529	284,016,357	0	XXX	XXX	3,789,367,697	3.8	931,081,359	2,858,286,338
12.4 NAIC 4	283,710,277	1,190,743,427	440,915,169	33,476,852	53,039,142	0	XXX	XXX	2,001,884,867	2.0	136,183,199	1,865,701,668
12.5 NAIC 5	86,506,367	320,564,101	27,978,861	10,669,134	81,326,189	0	XXX	XXX	(c) 527,044,652	0.5	19,871,011	507,173,641
12.6 NAIC 6	698,121	0	0	1	31,119,240	0	XXX	XXX	(c) 31,817,362	0.0	52,370	31,764,992
12.7 Totals	12,025,160,877	27,369,069,105	19,880,769,636	16,151,761,815	24,791,393,389	0	(b) 100,218,154,822	100.0	XXX	XXX	69,849,235,625	30,368,919,197
12.8 Line 12.7 as a % of Col. 9	12.0	27.3	19.8	16.1	24.7	0.0	XXX	XXX	100.0	XXX	69.7	30.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,805,747,223	13,087,300,478	8,432,932,659	8,032,523,647	15,798,450,482	0	52,156,954,489	50.9	54,142,220,031	54.0	52,156,954,489	XXX
13.2 NAIC 2	2,171,155,730	1,507,855,007	2,478,668,794	3,084,995,426	9,155,394,646	0	18,398,069,603	18.0	14,619,827,655	14.6	18,398,069,603	XXX
13.3 NAIC 3	70,459,093	194,698,553	223,429,632	321,636,207	320,147,810	0	1,130,371,295	1.1	931,081,359	0.9	1,130,371,295	XXX
13.4 NAIC 4	123,939,990	74,643,311	35,056,683	10,974,403	1,537,435	0	246,151,821	0.2	136,183,199	0.1	246,151,821	XXX
13.5 NAIC 5	227,604	17,234,373	0	0	0	0	17,461,977	0.0	19,871,011	0.0	17,461,977	XXX
13.6 NAIC 6	0	0	0	1	23,750	0	23,751	0.0	52,370	0.0	23,751	XXX
13.7 Totals	9,171,529,641	14,881,731,721	11,170,087,768	11,450,129,684	25,275,554,123	0	71,949,032,936	70.2	69,849,235,625	69.7	71,949,032,936	XXX
13.8 Line 13.7 as a % of Col. 7	12.7	20.7	15.5	15.9	35.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.9	14.5	10.9	11.2	24.7	0.0	70.2	XXX	XXX	XXX	70.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	437,074,533	2,634,404,524	2,055,472,115	1,725,929,720	1,119,809,978	0	7,972,690,869	7.8	7,994,273,233	8.0	XXX	7,972,690,869
14.2 NAIC 2	1,030,824,075	6,054,585,616	6,135,820,587	3,591,587,029	374,354,794	0	17,187,172,101	16.8	17,111,719,325	17.1	XXX	17,187,172,101
14.3 NAIC 3	266,954,154	1,303,443,700	1,154,373,420	202,225,606	14,662,760	0	2,941,659,640	2.9	2,858,286,338	2.9	XXX	2,941,659,640
14.4 NAIC 4	146,031,947	1,211,538,802	311,469,843	17,809,246	35,795,131	0	1,722,644,968	1.7	1,865,701,668	1.9	XXX	1,722,644,968
14.5 NAIC 5	153,280,162	245,751,849	73,915,066	8,302,261	110,605,033	0	591,854,371	0.6	507,173,641	0.5	XXX	591,854,371
14.6 NAIC 6	7,171,383	7,508,707	0	0	109,967,221	0	124,647,310	0.1	31,764,992	0.0	XXX	124,647,310
14.7 Totals	2,041,336,254	11,457,233,196	9,731,051,031	5,545,853,862	1,765,194,917	0	30,540,669,261	29.8	30,368,919,197	30.3	XXX	30,540,669,261
14.8 Line 14.7 as a % of Col. 7	6.7	37.5	31.9	18.2	5.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.0	11.2	9.5	5.4	1.7	0.0	29.8	XXX	XXX	XXX	XXX	29.8

(a) Includes $ 202,220,033 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,250,068,276 current year of bonds with Z designations and $ 35,217,257 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 175,015,470 current year, $ 0 prior year of bonds with 5GI designations and $ 26,496,225 current year, $ 3,353,524 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,971,583,123 ; NAIC 2 $ 1,886,007,968 ; NAIC 3 $ 11,922,601 ; NAIC 4 $ 28,386,477 ; NAIC 5 $ 814,767 ; NAIC 6 $ 10,213,644

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	970,598,402	827,269,212	1,453,582,879	1,397,315,339	2,441,711,183	XXX	7,090,477,015	6.9	7,146,041,615	7.1	7,090,477,015	0
1.02 Residential Mortgage-Backed Securities	2,485,572	5,522,449	2,225,414	57,217,661	5,419,660	XXX	72,870,757	0.1	75,714,857	0.1	72,870,757	0
1.03 Commercial Mortgage-Backed Securities	2,110,299	8,336,588	6,800,395	12,587,397	330,007	XXX	30,164,687	0.0	10,226,295	0.0	0	30,164,687
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	975,194,274	841,128,248	1,462,608,689	1,467,120,397	2,447,460,851	XXX	7,193,512,459	7.0	7,231,982,767	7.2	7,163,347,772	30,164,687
2. All Other Governments												
2.01 Issuer Obligations	175,522,215	668,610,133	499,264,467	317,061,037	1,627,717,696	XXX	3,288,175,547	3.2	3,389,150,167	3.4	3,266,825,515	21,350,032
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	29,772,588	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	28,102,456	5,953,877	XXX	34,056,334	0.0	34,109,664	0.0	34,056,334	0
2.05 Totals	175,522,215	668,610,133	499,264,467	345,163,494	1,633,671,573	XXX	3,322,231,881	3.2	3,453,032,419	3.4	3,300,881,849	21,350,032
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	6,553,308	19,738,912	12,632,691	172,939,926	8,955,585	XXX	220,820,421	0.2	247,252,922	0.2	220,820,421	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	364,666	1,974,565	3,567,939	9,170,358	8,548,340	XXX	23,625,869	0.0	23,900,807	0.0	0	23,625,869
3.04 Other Loan-Backed and Structured Securities	275,117	1,192,446	6,122,346	11,061	21,414,053	XXX	29,015,023	0.0	31,132,872	0.0	29,015,023	0
3.05 Totals	7,193,091	22,905,923	22,322,976	182,121,345	38,917,978	XXX	273,461,313	0.3	302,286,601	0.3	249,835,444	23,625,869
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,173,744	41,866,337	94,031,551	116,014,257	95,940,614	XXX	350,026,501	0.3	380,977,060	0.4	342,479,173	7,547,328
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	1,613,600	8,371,514	13,891,148	8,513,175	612,633	XXX	33,002,069	0.0	0	0.0	0	33,002,069
4.04 Other Loan-Backed and Structured Securities	149,170	660,800	993,426	10,856,782	0	XXX	12,660,177	0.0	6,865,475	0.0	12,660,177	0
4.05 Totals	3,936,513	50,898,650	108,916,125	135,384,213	96,553,246	XXX	395,688,748	0.4	387,842,535	0.4	355,139,350	40,549,398
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	76,818,827	26,320,222	485,189,542	123,708,654	164,767,745	XXX	876,804,991	0.9	846,804,769	0.8	863,434,727	13,370,264
5.02 Residential Mortgage-Backed Securities	128,110,325	271,562,785	127,199,154	142,008,491	11,948,728	XXX	680,829,483	0.7	993,980,637	1.0	680,829,483	0
5.03 Commercial Mortgage-Backed Securities	22,565,305	324,230,020	399,230,027	267,458,928	212,146,931	XXX	1,225,631,211	1.2	1,287,963,005	1.3	1,201,014,876	24,616,335
5.04 Other Loan-Backed and Structured Securities	6,456,803	303,457,074	443,941,499	1,116,400,648	1,698,680,087	XXX	3,568,936,111	3.5	3,637,574,894	3.6	3,562,658,309	6,277,803
5.05 Totals	233,951,260	925,570,102	1,455,560,223	1,649,576,721	2,087,543,491	XXX	6,352,201,797	6.2	6,766,323,305	6.8	6,307,937,396	44,264,401
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	7,047,073,936	13,598,007,591	13,943,663,764	11,795,093,314	18,376,989,030	XXX	64,760,827,634	63.2	60,110,719,465	60.0	40,498,173,600	24,262,654,034
6.02 Residential Mortgage-Backed Securities	630,180,076	82,613,551	19,735,045	23,223,314	321,744	XXX	756,073,731	0.7	606,799,826	0.6	755,810,781	262,950
6.03 Commercial Mortgage-Backed Securities	308,071,388	2,865,642,478	1,481,727,008	452,916,890	204,488,328	XXX	5,312,846,091	5.2	5,600,267,339	5.6	4,182,668,335	1,130,177,757
6.04 Other Loan-Backed and Structured Securities	1,430,903,942	4,713,382,644	1,466,691,413	539,211,918	2,005,717,175	XXX	10,155,907,093	9.9	11,829,508,010	11.8	8,843,273,537	1,312,633,555
6.05 Totals	9,416,229,341	21,259,646,265	16,911,817,230	12,810,445,436	20,587,516,276	XXX	80,985,654,549	79.0	78,147,294,640	78.0	54,279,926,253	26,705,728,296
7. Hybrid Securities												
7.01 Issuer Obligations	0	482,920	24,645,043	0	0	XXX	25,127,963	0.0	50,440,027	0.1	25,127,963	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	58,500,000	134,421,660	56,850,791	0	5,383,248	XXX	255,155,699	0.2	263,480,793	0.3	255,155,699	0
7.05 Totals	58,500,000	134,904,580	81,495,834	0	5,383,248	XXX	280,283,662	0.3	313,920,820	0.3	280,283,662	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	200,209,253	1,549,378,270	118,059,126	0	0	XXX	1,867,646,649	1.8	1,961,203,513	2.0	0	1,867,646,649
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	7,409,790	33,749,498	53,191,615	364,447,604	0	XXX	458,798,507	0.4	465,837,828	0.5	0	458,798,507
8.04 Other Loan-Backed and Structured Securities	0	105,582,219	0	0	0	XXX	105,582,219	0.1	0	0.0	0	105,582,219
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	498,042	6,681,092	0	0	0	XXX	7,179,134	0.0	0	0.0	0	7,179,134
8.07 Totals	208,117,084	1,695,391,079	171,250,740	364,447,604	0	XXX	2,439,206,508	2.4	2,427,041,341	2.4	0	2,439,206,508

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	58,483,857	404,328,534	89,486,595	17,048,074	59,654,229	XXX	629,001,289	0.6	571,727,487	0.6	9,998,394	619,002,894
10.02 Unaffiliated Bank Loans - Acquired	75,738,260	335,581,404	98,415,919	24,676,261	84,048,148	XXX	618,459,992	0.6	616,702,910	0.6	1,682,816	616,777,176
10.03 Totals	134,222,117	739,909,937	187,902,514	41,724,335	143,702,377	XXX	1,247,461,281	1.2	1,188,430,397	1.2	11,681,211	1,235,780,070
11. Total Bonds Current Year												
11.01 Issuer Obligations	8,478,949,684	16,731,673,596	16,631,069,062	13,922,132,528	22,716,081,852	XXX	78,479,906,722	76.6	XXX	XXX	52,307,338,415	26,172,568,307
11.02 Residential Mortgage-Backed Securities	760,775,974	359,698,786	149,159,614	222,449,466	17,690,132	XXX	1,509,773,971	1.5	XXX	XXX	1,509,511,021	262,950
11.03 Commercial Mortgage-Backed Securities	342,135,047	3,242,304,663	1,958,408,133	1,115,094,352	426,126,239	XXX	7,084,068,434	6.9	XXX	XXX	5,383,683,211	1,700,385,223
11.04 Other Loan-Backed and Structured Securities	1,496,285,031	5,258,696,843	1,974,599,476	1,694,582,865	3,737,148,441	XXX	14,161,312,656	13.8	XXX	XXX	12,736,819,079	1,424,493,577
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	498,042	6,681,092	0	0	0	XXX	7,179,134	0.0	XXX	XXX	0	7,179,134
11.07 Unaffiliated Bank Loans	134,222,117	739,909,937	187,902,514	41,724,335	143,702,377	XXX	1,247,461,281	1.2	XXX	XXX	11,681,211	1,235,780,070
11.08 Totals	11,212,865,895	26,338,964,918	20,901,138,799	16,995,983,546	27,040,749,040	0	102,489,702,197	100.0	XXX	XXX	71,949,032,936	30,540,669,261
11.09 Line 11.08 as a % of Col. 7	10.9	25.7	20.4	16.6	26.4	0.0	100.0	XXX	XXX	XXX	70.2	29.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	8,379,087,887	16,177,160,962	15,873,179,199	13,197,693,363	20,505,468,127	XXX	XXX	XXX	74,132,589,538	74.0	48,096,041,659	26,036,547,879
12.02 Residential Mortgage-Backed Securities	574,417,352	518,158,375	264,283,611	286,827,553	32,808,429	XXX	XXX	XXX	1,676,495,320	1.7	1,676,221,063	274,257
12.03 Commercial Mortgage-Backed Securities	521,453,179	3,351,690,619	2,089,790,835	1,079,661,004	375,372,225	XXX	XXX	XXX	7,417,967,862	7.4	5,955,015,557	1,462,952,305
12.04 Other Loan-Backed and Structured Securities	2,460,775,431	6,463,704,270	1,483,349,824	1,580,436,799	3,814,405,384	XXX	XXX	XXX	15,802,671,708	15.8	14,120,561,427	1,682,110,281
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	89,427,030	858,354,880	170,166,164	7,143,098	63,339,225	XXX	XXX	XXX	1,188,430,397	1.2	1,395,915	1,187,034,482
12.08 Totals	12,025,160,879	27,369,069,106	19,880,769,633	16,151,761,817	24,791,393,390	0	XXX	XXX	100,218,154,825	100.0	69,849,235,621	30,368,919,204
12.09 Line 12.08 as a % of Col. 9	12.0	27.3	19.8	16.1	24.7	0.0	XXX	XXX	100.0	XXX	69.7	30.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	6,915,959,317	6,816,954,450	7,670,949,642	9,548,374,262	21,355,100,745	XXX	52,307,338,415	51.0	48,096,041,659	48.0	52,307,338,415	XXX
13.02 Residential Mortgage-Backed Securities	760,741,682	359,491,155	149,138,587	222,449,466	17,690,132	XXX	1,509,511,021	1.5	1,676,221,063	1.7	1,509,511,021	XXX
13.03 Commercial Mortgage-Backed Securities	295,716,993	3,012,519,806	1,603,748,259	259,450,804	212,247,350	XXX	5,383,683,211	5.3	5,955,015,557	5.9	5,383,683,211	XXX
13.04 Other Loan-Backed and Structured Securities	1,189,091,461	4,691,105,289	1,746,251,280	1,419,855,152	3,690,515,897	XXX	12,736,819,079	12.4	14,120,561,427	14.1	12,736,819,079	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	10,020,189	1,661,022	0	0	0	XXX	11,681,211	0.0	1,395,915	0.0	11,681,211	XXX
13.08 Totals	9,171,529,641	14,881,731,721	11,170,087,768	11,450,129,684	25,275,554,123	0	71,949,032,936	70.2	69,849,235,621	69.7	71,949,032,936	XXX
13.09 Line 13.08 as a % of Col. 7	12.7	20.7	15.5	15.9	35.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.9	14.5	10.9	11.2	24.7	0.0	70.2	XXX	XXX	XXX	70.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,562,990,367	9,914,719,147	8,960,119,420	4,373,758,265	1,360,981,108	XXX	26,172,568,307	25.5	26,036,547,879	26.0	XXX	26,172,568,307
14.02 Residential Mortgage-Backed Securities	34,292	207,631	21,027	0	0	XXX	262,950	0.0	274,257	0.0	XXX	262,950
14.03 Commercial Mortgage-Backed Securities	46,418,054	229,784,858	354,659,873	855,643,549	213,878,889	XXX	1,700,385,223	1.7	1,462,952,305	1.5	XXX	1,700,385,223
14.04 Other Loan-Backed and Structured Securities	307,193,570	567,591,554	228,348,196	274,727,713	46,632,544	XXX	1,424,493,577	1.4	1,682,110,281	1.7	XXX	1,424,493,577
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	498,042	6,681,092	0	0	0	XXX	7,179,134	0.0	0	0.0	XXX	7,179,134
14.07 Unaffiliated Bank Loans	124,201,929	738,248,915	187,902,514	41,724,335	143,702,377	XXX	1,235,780,070	1.2	1,187,034,482	1.2	XXX	1,235,780,070
14.08 Totals	2,041,336,254	11,457,233,196	9,731,051,031	5,545,853,862	1,765,194,917	0	30,540,669,261	29.8	30,368,919,204	30.3	XXX	30,540,669,261
14.09 Line 14.08 as a % of Col. 7	6.7	37.5	31.9	18.2	5.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.0	11.2	9.5	5.4	1.7	0.0	29.8	XXX	XXX	XXX	XXX	29.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,905,587,024	1,905,587,024	0	0	0
2. Cost of short-term investments acquired	4,014,740,272	4,014,740,272	0	0	0
3. Accrual of discount	2,565,110	2,565,110	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(1,783,671)	(1,783,671)	0	0	0
6. Deduct consideration received on disposals	3,224,586,413	3,224,586,413	0	0	0
7. Deduct amortization of premium	2,033,626	2,033,626	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	(1,341,921)	(1,341,921)	0	0	0
9. Deduct current year's other than temporary impairment recognized	1,941,069	1,941,069	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,691,205,706	2,691,205,706	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,691,205,706	2,691,205,706	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			1,712,101,624
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	176,834,832		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	162,594,641		339,429,472
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	2,499,189		
	3.2 Section 2, Column 19	(370,622,580)		(368,123,391)
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(49,198,988)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			232,109,930
7.	Amortization:			
	7.1 Section 1, Column 19	(36,467,015)		
	7.2 Section 2, Column 21	(21,864,273)		(58,331,287)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	0		
	8.2 Section 2, Column 23	0		0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	526,022,933		
	9.2 Section 2, Column 20	105,035,593		631,058,526
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			1,974,826,028
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			1,974,826,028

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			27,199,900
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(22,575,000)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	126,788,538		
	3.14 Section 1, Column 18, prior year	(43,717,115)	170,505,653	170,505,653
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	126,788,538		
	3.24 Section 1, Column 19, prior year plus	(43,717,115)		
	3.25 SSAP No. 108 Adjustments	0	170,505,653	170,505,653
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(307,686,182)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(307,686,182)		
	4.23 SSAP No. 108 Adjustments	0	(307,686,182)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			4,624,900
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			4,624,900

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574#FK8	Corporate Bond First to Default	1.C	50,000,000	(9,117)	813,136	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(675,065)	3,396	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	665,949	809,740
12574#FK8	Corporate Bond First to Default	1.C	0	6,928,001	8,517,468			Credit Default Swap - 110633CM	0	35,568	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.GFE	6,928,001	8,481,900
12574#FK8	Corporate Bond First to Default	1.C	0	1,480,534	1,658,503			Credit Default Swap - 110633CM	0	6,926	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1.DFE	1,480,534	1,651,577
12574#FK8	Corporate Bond First to Default	1.C	0	4,104,119	4,713,684			Credit Default Swap - 110633CM	0	19,684	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	4,104,119	4,694,000
12574#FK8	Corporate Bond First to Default	1.C	0	764,827	922,946			Credit Default Swap - 110633CM	0	3,854	210518-CX-2	Consumers Energy CORPORATE	1.EFE	764,827	919,092
12574#FK8	Corporate Bond First to Default	1.C	0	1,024,730	1,188,242			Credit Default Swap - 110633CM	0	4,962	210518-DA-1	Consumers Energy CORPORATE	1.FFE	1,024,730	1,183,280
12574#FK8	Corporate Bond First to Default	1.C	0	3,222,038	3,870,049			Credit Default Swap - 110633CM	0	16,161	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,222,038	3,853,888
12574#FK8	Corporate Bond First to Default	1.C	0	991,583	1,342,978			Credit Default Swap - 110633CM	0	5,608	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.DFE	991,583	1,337,370
12574#FK8	Corporate Bond First to Default	1.C	0	524,838	613,619			Credit Default Swap - 110633CM	0	2,562	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	524,838	611,057
12574#FK8	Corporate Bond First to Default	1.C	0	9,725,734	11,687,907			Credit Default Swap - 110633CM	0	48,807	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,725,734	11,639,100
12574#FK8	Corporate Bond First to Default	1.C	0	1,143,944	1,364,962			Credit Default Swap - 110633CM	0	5,700	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,143,944	1,359,262
12574#FK8	Corporate Bond First to Default	1.C	0	1,542,975	1,959,744			Credit Default Swap - 110633CM	0	8,184	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,542,975	1,951,560
12574#FK8	Corporate Bond First to Default	1.C	0	2,274,910	3,199,955			Credit Default Swap - 110633CM	0	13,363	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	2,274,910	3,186,593
12574#FK8	Corporate Bond First to Default	1.C	0	4,020,167	4,832,108			Credit Default Swap - 110633CM	0	20,178	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	4,020,167	4,811,930
12574#FK8	Corporate Bond First to Default	1.C	0	8,043,923	11,396,355			Credit Default Swap - 110633CM	0	47,589	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	8,043,923	11,348,766
12574#FK8	Corporate Bond First to Default	1.C	0	2,953,892	3,477,351			Credit Default Swap - 110633CM	0	14,521	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	2,953,892	3,462,830
12574#FK8	Corporate Bond First to Default	1.C	0	1,067,251	1,210,706			Credit Default Swap - 110633CM	0	5,056	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1.CFE	1,067,251	1,205,650
12607@PV6	Corporate Bond First to Default	2.B	15,000,000	5,240,556	5,161,033	04/01/2021	06/20/2026	Credit Default Swap - 141256CM	313,523	106,139	040555-CV-4	ARIZONA PUB SVC CO CORPORATE	1.GFE	4,927,033	5,054,894
12607@PV6	Corporate Bond First to Default	2.B	0	3,041,021	3,316,179			Credit Default Swap - 141256CM	0	68,199	10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE	1.FFE	3,041,021	3,247,980
12607@PV6	Corporate Bond First to Default	2.B	0	1,307,375	2,177,039			Credit Default Swap - 141256CM	0	44,772	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	1,307,375	2,132,268
12607@PV6	Corporate Bond First to Default	2.B	0	300,412	321,640			Credit Default Swap - 141256CM	0	6,615	589331-AD-9	MERCK AND CO CORPORATE	1.EFE	300,412	315,025
12607@PV6	Corporate Bond First to Default	2.B	0	1,997,545	2,933,734			Credit Default Swap - 141256CM	0	60,334	641423-BP-2	NEVADA POWER CO CORPORATE	1.FFE	1,997,545	2,873,400
12607@PV6	Corporate Bond First to Default	2.B	0	600,739	642,223			Credit Default Swap - 141256CM	0	13,208	71713U-AT-9	PHARMACIA CORPORATION DEBENTURES	1.FFE	600,739	629,015
12607@PV6	Corporate Bond First to Default	2.B	0	2,856,986	3,171,052			Credit Default Swap - 141256CM	0	65,214	822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	2,856,986	3,105,838
000000-00-0	Corporate Bond First to Default	2.BZ	10,000,000	5,092,513	6,104,392	09/23/2021	12/20/2031	Credit Default Swap - 146223CM	93,582	46,492	00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	4,998,930	6,057,900
000000-00-0	Corporate Bond First to Default	2.BZ	0	785,567	980,101			Credit Default Swap - 146223CM	0	7,465	072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.EFE	785,567	972,637
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,288,620	2,738,361			Credit Default Swap - 146223CM	0	20,856	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	2,288,620	2,717,505
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,782,737	2,204,396			Credit Default Swap - 146223CM	0	16,789	595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,782,737	2,187,607
000000-00-0	Corporate Bond First to Default	2.BZ	0	426,788	492,977			Credit Default Swap - 146223CM	0	3,755	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1.DFE	426,788	489,223
000000-00-0	Corporate Bond First to Default	2.BZ	500,000,000	14,978,992	3,519,790	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	11,875,201	70,011	00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE	1.GFE	3,103,791	3,449,779
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,274,658	5,948,747			Credit Default Swap - 146247CM	0	118,325	00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	1.GFE	5,274,658	5,830,422
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,535,167	4,349,061			Credit Default Swap - 146247CM	0	86,506	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	3,535,167	4,262,555
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,586,473	9,069,079			Credit Default Swap - 146247CM	0	180,391	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,586,473	8,888,688
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,298,838	2,684,386			Credit Default Swap - 146247CM	0	53,394	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,298,838	2,630,992
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,781,705	7,506,831			Credit Default Swap - 146247CM	0	149,316	06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	6,781,705	7,357,515
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,000,000	2,256,381			Credit Default Swap - 146247CM	0	44,881	06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER	1.FFE	2,000,000	2,211,500
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,360,169	3,696,063			Credit Default Swap - 146247CM	0	73,517	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.CFE	3,360,169	3,622,546
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,028,423	4,871,783			Credit Default Swap - 146247CM	0	96,903	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	4,028,423	4,774,880
000000-00-0	Corporate Bond First to Default	2.BZ	0	295,375	353,835			Credit Default Swap - 146247CM	0	7,038	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	295,375	346,796
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,618,623	3,153,506			Credit Default Swap - 146247CM	0	62,726	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPO	1.DFE	2,618,623	3,090,780
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,575,454	2,808,695			Credit Default Swap - 146247CM	0	55,867	136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	2,575,454	2,752,828
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,228,212	1,370,043			Credit Default Swap - 146247CM	0	27,251	144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	1,228,212	1,342,791

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,400,059	6,535,812			Credit Default Swap - 146247CM	0	130,002	15189X-AS-7	CENTERPOINT ENERGY CORPORATE	1.FFE	5,400,059	6,405,810
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,922,836	16,899,427			Credit Default Swap - 146247CM	0	336,142	172967-LJ-8	CITIGROUP INC CORP FLOATER	2.AFE	13,922,836	16,563,285
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,840,886	6,589,418			Credit Default Swap - 146247CM	0	131,068	172967-MD-0	CITIGROUP INC CORPORATE	2.AFE	5,840,886	6,458,350
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,993,516	3,856,376			Credit Default Swap - 146247CM	0	76,706	194162-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	2,993,516	3,779,670
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,432,231	3,710,066			Credit Default Swap - 146247CM	0	73,796	202795-JG-6	COMMONWEALTH EDISON CORPORATE	1.FFE	3,432,231	3,636,270
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,779,646	2,042,290			Credit Default Swap - 146247CM	0	40,623	202795-JJ-0	COMMONWEALTH EDISON CORPORATE	1.FFE	1,779,646	2,001,668
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,989,153	3,527,117			Credit Default Swap - 146247CM	0	70,157	210518-CU-8	Consumers Energy CORPORATE	1.FFE	2,989,153	3,456,960
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,633,878	3,679,212			Credit Default Swap - 146247CM	0	73,182	210518-DB-9	Consumers Energy CORPORATE	1.FFE	3,633,878	3,606,030
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,009,924	9,461,745			Credit Default Swap - 146247CM	0	188,201	210518-DH-6	Consumers Energy CORPORATE	1.FFE	9,009,924	9,273,544
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,300,776	5,774,917			Credit Default Swap - 146247CM	0	114,867	23338V-AF-3	DTE ELECTRIC CO CORPORATE	1.EFE	5,300,776	5,660,050
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,639,424	1,734,775			Credit Default Swap - 146247CM	0	34,506	23338V-AG-1	DTE ELECTRIC CO CORPORATE	1.EFE	1,639,424	1,700,269
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,083,422	1,230,067			Credit Default Swap - 146247CM	0	24,467	23338V-AH-9	DTE ELECTRIC CO CORPORATE	1.EFE	1,083,422	1,205,600
000000-00-0	Corporate Bond First to Default	2.BZ	0	110,186	126,544			Credit Default Swap - 146247CM	0	2,517	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	110,186	124,027
000000-00-0	Corporate Bond First to Default	2.BZ	0	210,868	261,061			Credit Default Swap - 146247CM	0	5,193	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	210,868	255,868
000000-00-0	Corporate Bond First to Default	2.BZ	0	422,063	502,441			Credit Default Swap - 146247CM	0	9,994	25468P-CR-5	WALT DISNEY CO CORPORATE	2.AFE	422,063	492,447
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,259,945	8,471,062			Credit Default Swap - 146247CM	0	168,496	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	7,259,945	8,302,566
000000-00-0	Corporate Bond First to Default	2.BZ	0	930,194	1,041,041			Credit Default Swap - 146247CM	0	20,707	26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	930,194	1,020,334
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,570,155	1,779,478			Credit Default Swap - 146247CM	0	35,395	26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE	1.FFE	1,570,155	1,744,083
000000-00-0	Corporate Bond First to Default	2.BZ	0	795,989	858,684			Credit Default Swap - 146247CM	0	17,080	26444H-AA-9	DUKE ENERGY CORP CORPORATE	1.FFE	795,989	841,604
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,756,523	5,911,600			Credit Default Swap - 146247CM	0	117,586	278865-BA-7	Ecolab Inc CORPORATE	1.GFE	4,756,523	5,794,014
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,884,467	4,305,518			Credit Default Swap - 146247CM	0	85,640	30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE	1.FFE	3,884,467	4,219,878
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,890,786	4,692,023			Credit Default Swap - 146247CM	0	93,328	341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	1.EFE	3,890,786	4,598,695
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,340,155	6,573,353			Credit Default Swap - 146247CM	0	130,749	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	6,340,155	6,442,604
000000-00-0	Corporate Bond First to Default	2.BZ	0	111,973	141,063			Credit Default Swap - 146247CM	0	2,806	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	111,973	138,257
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,028,820	12,365,427			Credit Default Swap - 146247CM	0	245,957	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORP	1.EFE	11,028,820	12,119,470
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,207,634	13,952,363			Credit Default Swap - 146247CM	0	277,523	41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPO	1.CFE	12,207,634	13,674,840
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,531,148	2,169,814			Credit Default Swap - 146247CM	0	43,159	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,531,148	2,126,655
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,241,899	5,042,499			Credit Default Swap - 146247CM	0	100,299	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	4,241,899	4,942,200
000000-00-0	Corporate Bond First to Default	2.BZ	0	181,704	213,067			Credit Default Swap - 146247CM	0	4,238	437076-BP-6	Home Depot Inc CORPORATE	1.FFE	181,704	208,829
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,192,148	1,267,634			Credit Default Swap - 146247CM	0	25,214	45138L-BF-9	IDAHO PWR CO CORPORATE	1.GFE	1,192,148	1,242,420
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,577,359	13,027,364			Credit Default Swap - 146247CM	0	259,124	45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE	1.DFE	11,577,359	12,768,240
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,800,752	21,482,402			Credit Default Swap - 146247CM	0	427,301	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	17,800,752	21,055,102
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,964,186	9,025,629			Credit Default Swap - 146247CM	0	179,526	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	7,964,186	8,846,103
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,000,000	3,513,404			Credit Default Swap - 146247CM	0	69,884	458340-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,000,000	3,443,520
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,075,039	16,496,477			Credit Default Swap - 146247CM	0	328,127	46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	15,075,039	16,168,350
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,049,788	1,312,425			Credit Default Swap - 146247CM	0	26,105	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1.AFE	1,049,788	1,286,320
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,029,172	2,605,791			Credit Default Swap - 146247CM	0	51,831	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,029,172	2,553,960
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,126,343	7,229,990			Credit Default Swap - 146247CM	0	143,810	478160-BV-5	JOHNSON & JOHNSON CORPORATE	1.AFE	6,126,343	7,086,180
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,515,115	4,398,294			Credit Default Swap - 146247CM	0	87,485	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,515,115	4,310,809
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,681,631	5,549,617			Credit Default Swap - 146247CM	0	110,386	485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	4,681,631	5,439,231
000000-00-0	Corporate Bond First to Default	2.BZ	0	608,670	733,351			Credit Default Swap - 146247CM	0	14,587	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	608,670	718,764
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,944,215	11,293,763			Credit Default Swap - 146247CM	0	224,641	544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORP	1.DFE	9,944,215	11,069,122
000000-00-0	Corporate Bond First to Default	2.BZ	0	115,226	120,451			Credit Default Swap - 146247CM	0	2,396	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	115,226	118,055
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,021,748	2,457,746			Credit Default Swap - 146247CM	0	48,886	571676-AF-2	MARS INC CORPORATE	1.FFE	2,021,748	2,408,860
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,569,138	2,932,199			Credit Default Swap - 146247CM	0	58,324	573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORP	1.CFE	2,569,138	2,873,875
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,870,405	6,777,587			Credit Default Swap - 146247CM	0	134,811	57636Q-AH-7	Mastercard Inc CORPORATE	1.EFE	5,870,405	6,642,776
000000-00-0	Corporate Bond First to Default	2.BZ	0	456,280	571,607			Credit Default Swap - 146247CM	0	11,370	585055-BU-9	MEDTRONIC INC CORPORATE	1.GFE	456,280	560,237
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,432,489	3,524,821			Credit Default Swap - 146247CM	0	70,111	58933Y-AT-2	Merck & Co Inc CORPORATE	1.EFE	3,432,489	3,454,710
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,473,785	16,191,552			Credit Default Swap - 146247CM	0	322,062	58933Y-AW-5	Merck & Co Inc CORPORATE	1.EFE	13,473,785	15,869,490
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,887,327	5,124,094			Credit Default Swap - 146247CM	0	101,922	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	3,887,327	5,022,172
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,955,368	9,859,456			Credit Default Swap - 146247CM	0	196,112	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	7,955,368	9,663,345

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,172,549	9,350,713			Credit Default Swap - 146247CM	0	185,993	64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPO	1.BFE	8,172,549	9,164,720
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,960,649	4,553,043			Credit Default Swap - 146247CM	0	90,563	654106-AG-8	NIKE INC CORPORATE	1.EFE	3,960,649	4,462,480
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,467,131	1,703,360			Credit Default Swap - 146247CM	0	33,881	665772-CP-2	NORTHERN STATES PWR MINN CORPORATE	1.EFE	1,467,131	1,669,479
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,496,260	1,656,305			Credit Default Swap - 146247CM	0	32,945	665789-AZ-6	NORTHERN STATES PWR - WISC CORPORA	1.EFE	1,496,260	1,623,360
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,498,904	5,552,431			Credit Default Swap - 146247CM	0	110,442	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,498,904	5,441,989
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,183,444	5,243,864			Credit Default Swap - 146247CM	0	104,304	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,183,444	5,139,560
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,984,631	3,110,041			Credit Default Swap - 146247CM	0	61,861	66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	2,984,631	3,048,180
000000-00-0	Corporate Bond First to Default	2.BZ	0	230,871	275,243			Credit Default Swap - 146247CM	0	5,475	67077M-AU-2	NUTRIEN LTD CORP FOREIGN	2.BFE	230,871	269,768
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,809,658	7,238,385			Credit Default Swap - 146247CM	0	143,977	677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI	1.CFE	5,809,658	7,094,408
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,840,288	3,995,524			Credit Default Swap - 146247CM	0	79,474	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,840,288	3,916,050
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,145,000	7,984,887			Credit Default Swap - 146247CM	0	158,825	70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORP	1.DFE	7,145,000	7,826,061
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,366,179	1,477,705			Credit Default Swap - 146247CM	0	29,393	70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORP	1.DFE	1,366,179	1,448,313
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,616,306	1,855,743			Credit Default Swap - 146247CM	0	36,912	740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	1,616,306	1,818,831
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,071,044	3,266,366			Credit Default Swap - 146247CM	0	64,970	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,071,044	3,201,396
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,170,787	3,682,795			Credit Default Swap - 146247CM	0	73,253	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.DFE	3,170,787	3,609,542
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,275,001	6,745,652			Credit Default Swap - 146247CM	0	134,176	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	5,275,001	6,611,477
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,347,278	1,302,318			Credit Default Swap - 146247CM	0	25,904	744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	1,347,278	1,276,414
000000-00-0	Corporate Bond First to Default	2.BZ	0	985,159	1,157,562			Credit Default Swap - 146247CM	0	23,025	74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	985,159	1,134,538
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,664,458	2,015,406			Credit Default Swap - 146247CM	0	40,088	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	1,664,458	1,975,318
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,475,988	7,510,279			Credit Default Swap - 146247CM	0	149,385	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	6,475,988	7,360,894
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,506,712	6,160,129			Credit Default Swap - 146247CM	0	122,529	771196-BH-4	ROCHE HOLDINGS INC CORPORATE	1.CFE	5,506,712	6,037,600
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,674,151	13,203,184			Credit Default Swap - 146247CM	0	262,621	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,674,151	12,940,563
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,498,141	2,988,973			Credit Default Swap - 146247CM	0	59,453	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	2,498,141	2,929,520
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,275,210	3,784,995			Credit Default Swap - 146247CM	0	75,286	82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP	1.EFE	3,275,210	3,709,708
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,000,689	2,244,158			Credit Default Swap - 146247CM	0	44,638	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORP	1.EFE	2,000,689	2,199,520
000000-00-0	Corporate Bond First to Default	2.BZ	0	153,994	198,951			Credit Default Swap - 146247CM	0	3,957	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	153,994	194,994
000000-00-0	Corporate Bond First to Default	2.BZ	0	845,818	998,724			Credit Default Swap - 146247CM	0	19,865	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	845,818	978,858
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,193,667	1,370,382			Credit Default Swap - 146247CM	0	27,258	845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	1,193,667	1,343,124
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,299,879	4,087,133			Credit Default Swap - 146247CM	0	81,296	85440K-AA-2	STANFORD UNIVERSITY CORPORATE	1.AFE	3,299,879	4,005,837
000000-00-0	Corporate Bond First to Default	2.BZ	0	362,277	434,891			Credit Default Swap - 146247CM	0	8,650	857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT	1.EFE	362,277	426,241
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,850,247	4,694,974			Credit Default Swap - 146247CM	0	93,386	87612E-BA-3	TARGET CORP CORPORATE	1.FFE	3,850,247	4,601,588
000000-00-0	Corporate Bond First to Default	2.BZ	0	95,984	120,076			Credit Default Swap - 146247CM	0	2,388	87612E-BF-2	TARGET CORP CORPORATE	1.FFE	95,984	117,688
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,670,662	6,617,491			Credit Default Swap - 146247CM	0	131,627	882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI	1.AFE	5,670,662	6,485,864
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,358,726	4,119,701			Credit Default Swap - 146247CM	0	81,944	88579E-AC-9	3M COMPANY CORPORATE	1.EFE	3,358,726	4,037,757
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,367,119	4,189,072			Credit Default Swap - 146247CM	0	83,324	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,367,119	4,105,748
000000-00-0	Corporate Bond First to Default	2.BZ	0	802,750	986,742			Credit Default Swap - 146247CM	0	19,627	89837L-AF-2	PRINCETON UNIVERSITY CORPORATE	1.AFE	802,750	967,115
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,228,769	15,299,055			Credit Default Swap - 146247CM	0	304,309	898813-AT-7	TUCSON ELEC PWR CO CORPORATE	1.GFE	14,228,769	14,994,746
000000-00-0	Corporate Bond First to Default	2.BZ	0	335,787	422,070			Credit Default Swap - 146247CM	0	8,395	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	335,787	413,675
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,644,239	7,395,075			Credit Default Swap - 146247CM	0	147,093	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	6,644,239	7,247,982
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,595,659	1,917,008			Credit Default Swap - 146247CM	0	38,131	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	1,595,659	1,878,877
000000-00-0	Corporate Bond First to Default	2.BZ	0	481,846	573,578			Credit Default Swap - 146247CM	0	11,409	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	481,846	562,169
000000-00-0	Corporate Bond First to Default	2.BZ	0	927,676	1,073,671			Credit Default Swap - 146247CM	0	21,356	911312-AZ-9	UNITED PARCEL SERVICE CORPORATE	1.GFE	927,676	1,052,314
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,487,047	20,546,193			Credit Default Swap - 146247CM	0	408,679	911312-BW-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	13,487,047	20,137,514
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,153,136	2,401,390			Credit Default Swap - 146247CM	0	47,765	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,153,136	2,353,624
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,050,000	9,439,298			Credit Default Swap - 146247CM	0	187,755	91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUN	1.BFE	8,050,000	9,251,543

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,384,779	9,959,882			Credit Default Swap - 1462470M	0	198,109	91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE	1.BFE	8,384,779	9,761,773
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,171,223	9,526,856			Credit Default Swap - 1462470M	0	189,496	915217-WY-5	UNIVERSITY VA CORPORATE MUNI	1.AFE	8,171,223	9,337,360
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,717,506	2,079,753			Credit Default Swap - 1462470M	0	41,368	92826C-AE-2	Visa Inc CORPORATE	1.DFE	1,717,506	2,038,385
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,850,502	5,452,106			Credit Default Swap - 1462470M	0	108,446	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	3,850,502	5,343,660
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,872,749	2,181,112			Credit Default Swap - 1462470M	0	43,384	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	1,872,749	2,137,728
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,440,158	1,756,733			Credit Default Swap - 1462470M	0	34,943	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,440,158	1,721,790
000000-00-0	Corporate Bond First to Default	2.BZ	0	39,172,347	40,961,459			Credit Default Swap - 1462470M	0	814,753	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	39,172,347	40,146,706
000000-00-0	Corporate Bond First to Default	2.BZ	0	315,900	391,183			Credit Default Swap - 1462470M	0	7,781	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	315,900	383,403
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,073,381	2,860,722			Credit Default Swap - 1462470M	0	56,902	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	2,073,381	2,803,820
000000-00-0	Corporate Bond First to Default	2.BZ	0	733,664	885,167			Credit Default Swap - 1462470M	0	17,607	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	733,664	867,560
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,864,159	8,991,458			Credit Default Swap - 1462470M	0	178,847	976826-BN-6	WISCONSIN PWR & LT CO CORPORATE	1.GFE	7,864,159	8,812,612
000000-00-0	Corporate Bond First to Default	2.BZ	250,000,000	3,737,902	1,453,586	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	2,243,663	12,146	00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	1,494,239	1,441,440
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,963,319	5,043,063			Credit Default Swap - 1462530M	0	42,139	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.FFE	4,963,319	5,000,924
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,380,126	12,565,798			Credit Default Swap - 1462530M	0	104,998	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	12,380,126	12,460,800
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,132,740	10,311,461			Credit Default Swap - 1462530M	0	86,161	009158-BA-3	AIR PRODS & CHEMS INC CORPORATE	1.FFE	10,132,740	10,225,300
000000-00-0	Corporate Bond First to Default	2.BZ	0	26,435,450	27,010,298			Credit Default Swap - 1462530M	0	225,694	039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE	1.FFE	26,435,450	26,784,604
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,074,385	7,367,154			Credit Default Swap - 1462530M	0	61,559	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2.AFE	6,074,385	7,305,596
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,650,000	4,727,446			Credit Default Swap - 1462530M	0	39,502	06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER	1.FFE	4,650,000	4,687,944
000000-00-0	Corporate Bond First to Default	2.BZ	0	308,000	392,602			Credit Default Swap - 1462530M	0	3,281	075887-BX-6	BECTON DICKINSON & CO CORPORATE	2.CFE	308,000	389,321
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,092,971	3,206,836			Credit Default Swap - 1462530M	0	26,796	130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	3,092,971	3,180,040
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,149,472	11,397,788			Credit Default Swap - 1462530M	0	95,238	130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	11,149,472	11,302,550
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,513,062	7,687,707			Credit Default Swap - 1462530M	0	64,237	149123-CE-9	CATERPILLAR INC CORPORATE	1.FFE	7,513,062	7,623,469
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,579,584	11,753,708			Credit Default Swap - 1462530M	0	98,212	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	11,579,584	11,655,495
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,064,480	19,624,157			Credit Default Swap - 1462530M	0	163,977	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	19,064,480	19,460,180
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,809,671	2,695,410			Credit Default Swap - 1462530M	0	22,522	210518-DJ-2	Consumers Energy CORPORATE	1.EFE	2,809,671	2,672,888
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,478,744	1,462,860			Credit Default Swap - 1462530M	0	12,223	210518-DN-3	Consumers Energy CORPORATE	1.EFE	1,478,744	1,450,637
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,417,587	6,477,777			Credit Default Swap - 1462530M	0	54,127	369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE	1.GFE	6,417,587	6,423,650
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,680,310	12,993,783			Credit Default Swap - 1462530M	0	108,574	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	12,680,310	12,885,208
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,209,895	13,302,826			Credit Default Swap - 1462530M	0	111,157	384802-AC-8	WW GRAINGER INC CORPORATE	1.EFE	12,209,895	13,191,669
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,000,000	16,604,021			Credit Default Swap - 1462530M	0	138,741	45506E-CL-5	INDIANA FINANCE AUTHORITY CORPORATE	1.FFE	16,000,000	16,465,280
000000-00-0	Corporate Bond First to Default	2.BZ	0	105,000	107,089			Credit Default Swap - 1462530M	0	895	455170-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	105,000	106,194
000000-00-0	Corporate Bond First to Default	2.BZ	0	188,366	179,356			Credit Default Swap - 1462530M	0	1,499	478160-CS-1	JOHNSON & JOHNSON CORPORATE	1.AFE	188,366	177,857
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,836,600	12,491,981			Credit Default Swap - 1462530M	0	104,381	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	1.GFE	11,836,600	12,387,600
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,791,387	8,149,356			Credit Default Swap - 1462530M	0	68,095	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	6,791,387	8,081,261
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,190,951	2,734,615			Credit Default Swap - 1462530M	0	22,850	58013M-EF-7	MCDONALDS CORP CORPORATE	2.AFE	2,190,951	2,711,765
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,199,400	1,494,162			Credit Default Swap - 1462530M	0	12,485	58013M-EN-0	MCDONALDS CORP CORPORATE	2.AFE	1,199,400	1,481,677
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,778,101	3,605,263			Credit Default Swap - 1462530M	0	30,125	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	3,778,101	3,575,138
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,407,767	1,694,620			Credit Default Swap - 1462530M	0	14,160	61945C-AB-9	THE MOSAIC CO CORPORATE	2.CFE	1,407,767	1,680,460
000000-00-0	Corporate Bond First to Default	2.BZ	0	23,730,492	23,240,548			Credit Default Swap - 1462530M	0	194,195	641062-AZ-7	NESTLE HLDGS INC. CORPORATE	1.DFE	23,730,492	23,046,354
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,131,881	2,144,866			Credit Default Swap - 1462530M	0	17,922	68233J-BD-5	Oncor Electric Delivery Co CORPORAT	1.FFE	2,131,881	2,126,944
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,642,081	1,646,917			Credit Default Swap - 1462530M	0	13,761	68233J-BP-8	Oncor Electric Delivery Co CORPORAT	1.FFE	1,642,081	1,633,156
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,174,638	3,264,546			Credit Default Swap - 1462530M	0	27,278	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,174,638	3,237,268
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,780,463	1,778,584			Credit Default Swap - 1462530M	0	14,862	69351U-AV-5	PPL Electric Utilities Corp CORPORA	1.FFE	1,780,463	1,763,722
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,312,915	1,355,710			Credit Default Swap - 1462530M	0	11,328	709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORP	1.EFE	1,312,915	1,344,381
000000-00-0	Corporate Bond First to Default	2.BZ	0	591,693	1,169,056			Credit Default Swap - 1462530M	0	9,768	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	591,693	1,159,288
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,461,945	1,700,102			Credit Default Swap - 1462530M	0	14,206	718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE	2.CFE	1,461,945	1,685,896
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,565,856	10,729,353			Credit Default Swap - 1462530M	0	89,653	744560-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	10,565,856	10,639,700
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,190,021	1,198,301			Credit Default Swap - 1462530M	0	10,013	745332-CK-0	PUGET SOUND ENERGY CORPORATE	1.FFE	1,190,021	1,188,288
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,200,000	5,350,581			Credit Default Swap - 1462530M	0	44,709	81728X-AA-6	Sentara Hlthcre CORPORATE	1.CFE	5,200,000	5,305,872

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,757,447	3,753,494			Credit Default Swap - 146253CM	0	31,364	82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP CORP	1.EFE	3,757,447	3,722,130
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,573,717	8,786,351			Credit Default Swap - 146253CM	0	73,417	904764-BR-7	UNILEVER CAPITAL CORP CORPORATE	1.EFE	8,573,717	8,712,933
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,436,036	4,461,580			Credit Default Swap - 146253CM	0	37,280	907818-ER-5	UNION PACIFIC CORP CORPORATE	2.AFE	4,436,036	4,424,300
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,990,000	4,080,434			Credit Default Swap - 146253CM	0	34,096	915217-XM-0	UNIVERSITY VA CORPORATE MUNI TAXABL	1.AFE	3,990,000	4,046,339
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,080,008	2,722,305			Credit Default Swap - 146253CM	0	22,747	94973V-AN-7	ANTHEM INC CORPORATE	2.BFE	2,080,008	2,699,558
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,335,892	1,380,657			Credit Default Swap - 146253CM	0	11,537	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	1,335,892	1,369,120
000000-00-0	Corporate Bond First to Default	2.BZ	200,000,000	15,339,701	17,119,214	09/27/2021	12/20/2031	Credit Default Swap - 146801CM	1,864,370	113,438	010392-FB-9	ALABAMA POWER CORPORATE	1.GFE	13,475,331	17,005,776
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,731,898	11,205,729			Credit Default Swap - 146801CM	0	74,253	010392-FF-0	ALABAMA POWER CORPORATE	1.GFE	8,731,898	11,131,476
000000-00-0	Corporate Bond First to Default	2.BZ	0	915,742	1,387,393			Credit Default Swap - 146801CM	0	9,193	166756-AU-0	CHEVRON USA INC. CORP	1.DFE	915,742	1,378,200
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,742,465	6,580,575			Credit Default Swap - 146801CM	0	43,605	20030N-AM-3	COMCAST CORP CORPORATE	1.GFE	4,742,465	6,536,970
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,157,392	16,858,887			Credit Default Swap - 146801CM	0	111,713	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.CFE	12,157,392	16,747,174
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,878,500	14,866,351			Credit Default Swap - 146801CM	0	98,510	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	10,878,500	14,767,842
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,221,689	27,912,043			Credit Default Swap - 146801CM	0	184,955	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	20,221,689	27,727,088
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,987,817	11,400,504			Credit Default Swap - 146801CM	0	75,544	589331-AQ-0	MERCK AND CO CORPORATE	1.EFE	7,987,817	11,324,960
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,384,148	7,457,863			Credit Default Swap - 146801CM	0	49,418	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	5,384,148	7,408,445
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,425,063	14,464,808			Credit Default Swap - 146801CM	0	95,849	695114-CL-0	PACIFICORP CORPORATE	1.EFE	11,425,063	14,368,959
000000-00-0	Corporate Bond First to Default	2.BZ	0	30,000,000	44,076,466			Credit Default Swap - 146801CM	0	292,066	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	30,000,000	43,784,400
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,131,797	13,661,313			Credit Default Swap - 146801CM	0	90,525	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	10,131,797	13,570,788
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,215,495	1,708,394			Credit Default Swap - 146801CM	0	11,320	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,215,495	1,697,074
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,931,012	11,277,316			Credit Default Swap - 146801CM	0	74,727	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	7,931,012	11,202,588
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,272,136	14,156,630			Credit Default Swap - 146801CM	0	93,807	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	11,272,136	14,062,823
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,968,088	17,950,081			Credit Default Swap - 146801CM	0	118,944	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	13,968,088	17,831,137
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,194,267	8,399,909			Credit Default Swap - 146801CM	0	55,661	91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE	1.CFE	6,194,267	8,344,248
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,815,841	20,548,864			Credit Default Swap - 146801CM	0	136,164	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	15,815,841	20,412,700
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,724,667	12,294,786			Credit Default Swap - 146801CM	0	81,470	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	8,724,667	12,213,317
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,560,954	14,482,466			Credit Default Swap - 146801CM	0	95,966	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	10,560,954	14,386,500
000000-00-0	Corporate Bond First to Default	4.BZ	50,000,000	14,821,627	13,588,526	09/27/2021	12/20/2026	Credit Default Swap - 146804CM	4,626,308	953,081	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	10,195,319	12,635,445
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,143,587	5,538,390			Credit Default Swap - 146804CM	0	388,455	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	4,143,587	5,149,935
000000-00-0	Corporate Bond First to Default	4.BZ	0	9,401,116	13,131,781			Credit Default Swap - 146804CM	0	921,045	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	9,401,116	12,210,736
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,131,358	2,411,177			Credit Default Swap - 146804CM	0	169,117	460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP	3.CFE	2,131,358	2,242,060
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,106,295	2,271,478			Credit Default Swap - 146804CM	0	159,318	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	2,106,295	2,112,160
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,094,150	6,558,290			Credit Default Swap - 146804CM	0	459,990	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	5,094,150	6,098,300
000000-00-0	Corporate Bond First to Default	4.BZ	0	457,267	577,194			Credit Default Swap - 146804CM	0	40,484	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT	4.AFE	457,267	536,710
000000-00-0	Corporate Bond First to Default	4.BZ	0	8,900,963	10,491,403			Credit Default Swap - 146804CM	0	735,853	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	8,900,963	9,755,550
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,416,604	6,387,843			Credit Default Swap - 146804CM	0	448,035	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	5,416,604	5,939,808
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,126,095	1,286,329			Credit Default Swap - 146804CM	0	90,221	911365-BL-7	UNITED RENTALS NA INC CORPORATE	3.BFE	1,126,095	1,196,107
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,547,254	3,259,115			Credit Default Swap - 146804CM	0	228,590	911684-AD-0	UNITED STATES CELLULAR CORP BOND	3.BFE	2,547,254	3,030,525
000000-00-0	Corporate Bond First to Default	4.BZ	25,000,000	5,671,599	3,976,919	09/27/2021	12/20/2026	Credit Default Swap - 146810CM	2,313,154	286,049	037411-AR-6	APACHE CORP CORPORATE	3.AFE	3,358,445	3,690,870
000000-00-0	Corporate Bond First to Default	4.BZ	0	465,303	523,962			Credit Default Swap - 146810CM	0	37,687	23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORP	4.AFE	465,303	486,275
000000-00-0	Corporate Bond First to Default	4.BZ	0	280,985	310,844			Credit Default Swap - 146810CM	0	22,358	25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE	3.CFE	280,985	288,486
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,149,807	5,557,394			Credit Default Swap - 146810CM	0	399,729	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	4,149,807	5,157,665
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,134,402	4,386,672			Credit Default Swap - 146810CM	0	315,522	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	3,134,402	4,071,150
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,953,888	4,870,185			Credit Default Swap - 146810CM	0	350,299	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	3.AFE	2,953,888	4,519,886
000000-00-0	Corporate Bond First to Default	4.BZ	0	307,554	335,408			Credit Default Swap - 146810CM	0	24,125	364760-AQ-1	THE GAP INC CORPORATE	3.CFE	307,554	311,283
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,295,745	1,396,688			Credit Default Swap - 146810CM	0	100,460	58502B-AC-0	MEDNAX INC CORPORATE	4.AFE	1,295,745	1,296,228
000000-00-0	Corporate Bond First to Default	4.BZ	0	407,532	525,674			Credit Default Swap - 146810CM	0	37,810	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	407,532	487,864
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,946,565	4,308,413			Credit Default Swap - 146810CM	0	309,893	87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPOR	3.CFE	3,946,565	3,998,520
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,665,187	5,744,154			Credit Default Swap - 146810CM	0	413,162	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.BFE	4,665,187	5,330,993
000000-00-0	Corporate Bond First to Default	2.BZ	200,000,000	2,777,373	1,636,435	09/28/2021	12/20/2031	Credit Default Swap - 146839CM	1,678,332	10,481	002819-AC-4	ABBOTT LABS CORPORATE	1.FFE	1,099,041	1,625,954
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,058,178	6,648,130			Credit Default Swap - 146839CM	0	42,580	020002-AS-0	ALLSTATE CORP BOND	1.GFE	5,058,178	6,605,550
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,085,442	8,374,930			Credit Default Swap - 146839CM	0	53,639	071813-AX-7	BAXTER INTL INC CORPORATE	2.BFE	6,085,442	8,321,291

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,884,728	4,889,758			Credit Default Swap - 146839CM	0	31,318	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	3,884,728	4,858,440
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,574,565	12,280,831			Credit Default Swap - 146839CM	0	78,656	20030N-AK-7	COMCAST CORP CORPORATE	1.GFE	8,574,565	12,202,175
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,263,381	21,222,173			Credit Default Swap - 146839CM	0	135,923	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.DFE	15,263,381	21,086,250
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,903,079	2,783,649			Credit Default Swap - 146839CM	0	17,829	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1.BFE	1,903,079	2,765,820
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,381,074	3,739,450			Credit Default Swap - 146839CM	0	23,950	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,381,074	3,715,500
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,333,296	10,539,942			Credit Default Swap - 146839CM	0	67,506	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	9,333,296	10,472,436
000000-00-0	Corporate Bond First to Default	2.BZ	0	46,498,419	48,251,439			Credit Default Swap - 146839CM	0	309,039	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	46,498,419	47,942,400
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,243,833	9,787,225			Credit Default Swap - 146839CM	0	62,685	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	7,243,833	9,724,540
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,501,833	14,104,898			Credit Default Swap - 146839CM	0	90,338	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	10,501,833	14,014,560
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,991,664	4,331,482			Credit Default Swap - 146839CM	0	27,742	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,991,664	4,303,740
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,059,201	11,641,595			Credit Default Swap - 146839CM	0	74,562	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	8,059,201	11,567,034
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,976,795	6,727,085			Credit Default Swap - 146839CM	0	43,085	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	4,976,795	6,684,000
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,998,209	4,254,427			Credit Default Swap - 146839CM	0	27,249	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	2,998,209	4,227,179
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,000,000	5,422,228			Credit Default Swap - 146839CM	0	34,728	654579-AD-3	NIPPON LIFE INS CORP FOREIGN	1.GFE	5,000,000	5,387,500
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,975,278	8,238,213			Credit Default Swap - 146839CM	0	52,764	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1.EFE	5,975,278	8,185,450
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,800,000	15,432,791			Credit Default Swap - 146839CM	0	98,843	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	10,800,000	15,333,948
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,836,012	14,725,463			Credit Default Swap - 146839CM	0	94,313	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	10,836,012	14,631,150
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,484,684	6,838,277			Credit Default Swap - 146839CM	0	43,797	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	4,484,684	6,794,480
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,940,593	6,851,281			Credit Default Swap - 146839CM	0	43,881	744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,940,593	6,807,400
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,045,222	6,808,456			Credit Default Swap - 146839CM	0	43,606	797440-BJ-2	San Diego Gas Electric Engine CORPO	1.FFE	5,045,222	6,764,850
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,550,175	19,614,502			Credit Default Swap - 146839CM	0	125,626	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	14,550,175	19,488,876
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,781,862	6,277,456			Credit Default Swap - 146839CM	0	40,206	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,781,862	6,237,250
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,294,353	21,788,699			Credit Default Swap - 146839CM	0	139,551	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	16,294,353	21,649,148
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,608,296	6,358,283			Credit Default Swap - 146839CM	0	40,723	87612E-AU-0	TARGET CORP CORPORATE	1.FFE	4,608,296	6,317,560
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,256,893	8,198,518			Credit Default Swap - 146839CM	0	52,509	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,256,893	8,146,009
000000-00-0	Corporate Bond First to Default	2.BZ	60,000,000	6,441,533	8,150,978	09/28/2021	12/20/2031	Credit Default Swap - 146867CM	486,448	53,578	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	5,955,085	8,097,400
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,959,869	2,822,050			Credit Default Swap - 146867CM	0	18,550	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1.EFE	1,959,869	2,803,500
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,320,050	1,926,757			Credit Default Swap - 146867CM	0	12,665	191219-AX-2	Coca Cola Enterprises Inc DEBENTURE	1.FFE	1,320,050	1,914,092
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,041,415	2,397,708			Credit Default Swap - 146867CM	0	15,761	20825C-AP-9	Conocophillips CORPORATE	1.GFE	2,041,415	2,381,947
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,399,624	3,083,962			Credit Default Swap - 146867CM	0	20,272	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,399,624	3,063,690
000000-00-0	Corporate Bond First to Default	2.BZ	0	958,668	1,381,526			Credit Default Swap - 146867CM	0	9,081	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	958,668	1,372,445
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,076,361	2,796,824			Credit Default Swap - 146867CM	0	18,384	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	2,076,361	2,778,440
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,771,240	7,935,351			Credit Default Swap - 146867CM	0	52,161	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	5,771,240	7,883,190
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,030,241	4,101,205			Credit Default Swap - 146867CM	0	26,958	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	3,030,241	4,074,247
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,808,751	3,978,419			Credit Default Swap - 146867CM	0	26,151	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,808,751	3,952,268
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,194,250	5,770,246			Credit Default Swap - 146867CM	0	37,929	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	4,194,250	5,732,316
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,311,849	7,276,933			Credit Default Swap - 146867CM	0	47,833	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	5,311,849	7,229,100
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,025,876	8,329,532			Credit Default Swap - 146867CM	0	54,752	532457-BC-1	Eli Lilly & Co CORPORATE	1.FFE	6,025,876	8,274,780
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,000,000	2,910,028			Credit Default Swap - 146867CM	0	19,128	64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	2,000,000	2,890,900
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,124,915	4,033,162			Credit Default Swap - 146867CM	0	26,511	665772-CA-5	NORTHERN STATES PWR MINN CORPORATE	1.FFE	3,124,915	4,006,651
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,184,818	1,655,192			Credit Default Swap - 146867CM	0	10,880	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,184,818	1,644,312
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,185,464	9,731,286			Credit Default Swap - 146867CM	0	63,966	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	7,185,464	9,667,320

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,400,000	4,709,595			Credit Default Swap - 146867CM	0	30,957	796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	3,400,000	4,678,638
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,036,639	2,537,600			Credit Default Swap - 146867CM	0	16,680	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	2,036,639	2,520,920
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,074,658	1,512,442			Credit Default Swap - 146867CM	0	9,942	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,074,658	1,502,500
000000-00-0	Corporate Bond First to Default	2.BZ	215,000,000	7,573,822	7,854,085	10/13/2021	12/20/2031	Credit Default Swap - 147656CM	1,280,080	59,647	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1.FFE	6,293,742	7,794,438
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,411,826	1,721,243			Credit Default Swap - 147656CM	0	13,072	037735-CT-2	APPALACHIAN PWR CO CORPORATE	2.AFE	1,411,826	1,708,172
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,912,854	4,142,806			Credit Default Swap - 147656CM	0	31,462	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	2,912,854	4,111,343
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,185,250	1,440,172			Credit Default Swap - 147656CM	0	10,937	06051G-EN-5	BANK OF AMERICA CORP CORPORATE	1.GFE	1,185,250	1,429,234
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,656,755	1,993,066			Credit Default Swap - 147656CM	0	15,136	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	1,656,755	1,977,930
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,177,129	1,428,640			Credit Default Swap - 147656CM	0	10,850	172967-FX-4	CITIGROUP INC CORPORATE	2.AFE	1,177,129	1,417,790
000000-00-0	Corporate Bond First to Default	2.BZ	0	187,237	273,901			Credit Default Swap - 147656CM	0	2,080	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORA	1.CFE	187,237	271,821
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,875,206	16,503,490			Credit Default Swap - 147656CM	0	125,335	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1.FFE	12,875,206	16,378,155
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,356,592	10,397,136			Credit Default Swap - 147656CM	0	78,961	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	8,356,592	10,318,175
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,826,231	14,721,249			Credit Default Swap - 147656CM	0	111,800	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	11,826,231	14,609,450
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,324,075	2,942,906			Credit Default Swap - 147656CM	0	22,350	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	2,324,075	2,920,556
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,184,325	13,111,273			Credit Default Swap - 147656CM	0	99,573	539830-BL-2	LOCKHEED MARTIN CORP CORPORATE	1.GFE	10,184,325	13,011,700
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,118,519	1,414,135			Credit Default Swap - 147656CM	0	10,740	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	1,118,519	1,403,395
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,040,578	1,316,881			Credit Default Swap - 147656CM	0	10,001	59156R-BG-2	METLIFE INC CORPORATE	1.GFE	1,040,578	1,306,880
000000-00-0	Corporate Bond First to Default	2.BZ	0	394,136	511,567			Credit Default Swap - 147656CM	0	3,885	62952E-AC-1	NYU Hospitals Center CORPORATE	1.GFE	394,136	507,682
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,213,321	1,623,713			Credit Default Swap - 147656CM	0	12,331	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,213,321	1,611,382
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,204,596	14,403,530			Credit Default Swap - 147656CM	0	109,387	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	10,204,596	14,294,144
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,142,346	6,273,191			Credit Default Swap - 147656CM	0	47,641	665772-CG-2	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,142,346	6,225,550
000000-00-0	Corporate Bond First to Default	2.BZ	0	130,509	165,120			Credit Default Swap - 147656CM	0	1,254	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1.DFE	130,509	163,866
000000-00-0	Corporate Bond First to Default	2.BZ	0	251,009	368,653			Credit Default Swap - 147656CM	0	2,800	677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI	1.CFE	251,009	365,854
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,127,449	12,922,190			Credit Default Swap - 147656CM	0	98,137	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1.EFE	10,127,449	12,824,053
000000-00-0	Corporate Bond First to Default	2.BZ	0	40,073,441	51,246,616			Credit Default Swap - 147656CM	0	389,190	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	40,073,441	50,857,426
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,657,177	3,267,993			Credit Default Swap - 147656CM	0	24,819	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	2,657,177	3,243,174
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,303,463	10,312,185			Credit Default Swap - 147656CM	0	78,315	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1.DFE	8,303,463	10,233,870
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,102,870	9,796,015			Credit Default Swap - 147656CM	0	74,395	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	8,102,870	9,721,620
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,907,781	8,589,411			Credit Default Swap - 147656CM	0	65,232	806605-AH-4	MERCK & CO INC CORPORATE	1.EFE	6,907,781	8,524,179
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,633,654	9,857,196			Credit Default Swap - 147656CM	0	74,860	822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	7,633,654	9,782,336
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,007,843	3,861,587			Credit Default Swap - 147656CM	0	29,327	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1.CFE	3,007,843	3,832,260
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,188,384	16,509,493			Credit Default Swap - 147656CM	0	125,381	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1.GFE	14,188,384	16,384,113
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,357,466	9,158,579			Credit Default Swap - 147656CM	0	69,554	845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	7,357,466	9,089,025
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,779,424	6,709,555			Credit Default Swap - 147656CM	0	50,955	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.CFE	4,779,424	6,658,600
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,295,255	10,634,386			Credit Default Swap - 147656CM	0	80,762	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	8,295,255	10,553,624
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,162,933	4,894,055			Credit Default Swap - 147656CM	0	37,168	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	4,162,933	4,856,887
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,033,541	2,526,024			Credit Default Swap - 147656CM	0	19,184	91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,033,541	2,506,840
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,000,000	7,063,191			Credit Default Swap - 147656CM	0	53,641	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	5,000,000	7,009,550
000000-00-0	Corporate Bond First to Default	2.BZ	20,000,000	10,227,706	13,032,028	10/14/2021	12/20/2031	Credit Default Swap - 147699CM	147,671	93,028	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2.AFE	10,080,035	12,939,000
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,399,849	13,684,284			Credit Default Swap - 147699CM	0	97,684	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1.FFE	10,399,849	13,586,600
000000-00-0	Corporate Bond First to Default	4.BZ	170,000,000	524	584	10/21/2021	12/20/2026	Credit Default Swap - 147996CM	0	43	00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	2.BZ	524	541
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,603,071	7,251,711			Credit Default Swap - 147996CM	0	529,768	012873-AH-8	OVINTIV INC NOTES	3.AFE	5,603,071	6,721,943
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,331,560	7,110,125			Credit Default Swap - 147996CM	0	519,425	012873-AK-1	OVINTIV INC CORP FOREIGN	3.AFE	5,331,560	6,590,700
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,279,935	1,383,738			Credit Default Swap - 147996CM	0	101,088	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,279,935	1,282,650
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,940,961	6,781,249			Credit Default Swap - 147996CM	0	495,399	037411-AM-7	APACHE CORP DEBENTURES	3.AFE	4,940,961	6,285,850
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,015,067	2,389,052			Credit Default Swap - 147996CM	0	174,530	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,015,067	2,214,522
000000-00-0	Corporate Bond First to Default	4.BZ	0	25,012,594	31,455,888			Credit Default Swap - 147996CM	0	2,297,987	037411-AY-1	APACHE CORP CORPORATE	3.AFE	25,012,594	29,157,902
000000-00-0	Corporate Bond First to Default	4.BZ	0	498,140	535,430			Credit Default Swap - 147996CM	0	39,115	045086-AP-0	ASHTON WOODS USA LLC / ASHTON CORPO	4.AFE	498,140	496,315
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,128,579	3,387,383			Credit Default Swap - 147996CM	0	247,463	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.CFE	3,128,579	3,139,920
000000-00-0	Corporate Bond First to Default	4.BZ	0	11,456,421	13,162,006			Credit Default Swap - 147996CM	0	961,541	10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP	2.CFE	11,456,421	12,200,465

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,246,325	2,394,918			Credit Default Swap - 147996CM	0	174,959	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	2,246,325	2,219,959
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,563,289	3,743,294			Credit Default Swap - 147996CM	0	273,464	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	3,563,289	3,469,830
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,614,193	20,003,069			Credit Default Swap - 147996CM	0	1,461,309	26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	3.CFE	6,614,193	18,541,760
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,839,974	14,358,649			Credit Default Swap - 147996CM	0	1,048,960	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	10,839,974	13,309,689
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,696,391	1,795,510			Credit Default Swap - 147996CM	0	131,170	345370-BR-0	FORD MOTOR CO CORPORATE	3.BFE	1,696,391	1,664,340
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,115,942	2,348,964			Credit Default Swap - 147996CM	0	171,602	345370-CQ-1	FORD MOTOR CO CORPORATE	3.BFE	2,115,942	2,177,362
000000-00-0	Corporate Bond First to Default	4.BZ	0	518,889	1,356,358			Credit Default Swap - 147996CM	0	99,088	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	3.AFE	518,889	1,257,270
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,498,884	9,593,118			Credit Default Swap - 147996CM	0	700,818	416592-AC-7	HARTFORD LIFE DEBENTURES	3.BFE	7,498,884	8,892,300
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,035,612	6,420,656			Credit Default Swap - 147996CM	0	469,056	416592-AE-3	HARTFORD LIFE SENIOR NOTES	3.BFE	5,035,612	5,951,600
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,906,371	5,917,038			Credit Default Swap - 147996CM	0	432,265	45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI	1.A	4,906,371	5,484,773
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,639,706	2,940,710			Credit Default Swap - 147996CM	0	214,831	48666K-AZ-2	KB HOME CORPORATE	3.BFE	2,639,706	2,725,879
000000-00-0	Corporate Bond First to Default	4.BZ	0	200,000	215,974			Credit Default Swap - 147996CM	0	15,778	50050N-AA-1	Kontoor Brands Inc CORPORATE	3.CFE	200,000	200,196
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,584,065	7,171,533			Credit Default Swap - 147996CM	0	523,911	50076Q-AE-6	KRAFT FOODS INC CORP	3.AFE	5,584,065	6,647,622
000000-00-0	Corporate Bond First to Default	4.BZ	0	500,000	554,116			Credit Default Swap - 147996CM	0	40,481	513272-AD-6	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	500,000	513,635
000000-00-0	Corporate Bond First to Default	4.BZ	0	500,000	556,597			Credit Default Swap - 147996CM	0	40,662	513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	500,000	515,935
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,951,498	8,581,362			Credit Default Swap - 147996CM	0	626,905	58502B-AC-0	MEDNAX INC CORPORATE	4.AFE	7,951,498	7,954,457
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,746,152	1,881,237			Credit Default Swap - 147996CM	0	137,432	62482B-AA-0	MOZART DEBT MERGER SUB INC CORPORAT	4.AFE	1,746,152	1,743,805
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,996,381	2,171,659			Credit Default Swap - 147996CM	0	158,649	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	1,996,381	2,013,010
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,210,418	2,387,688			Credit Default Swap - 147996CM	0	174,431	629377-CS-9	NRG ENERGY INC CORPORATE	3.BFE	2,210,418	2,213,258
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,131,275	1,343,487			Credit Default Swap - 147996CM	0	98,147	663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPO	1.BZ	1,131,275	1,245,339
000000-00-0	Corporate Bond First to Default	4.BZ	0	758,198	829,604			Credit Default Swap - 147996CM	0	60,606	68622T-AA-9	ORGANON FINANCE 1 LLC CORPORATE	3.BFE	758,198	768,998
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,069,099	1,137,499			Credit Default Swap - 147996CM	0	83,099	69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORP	4.CFE	1,069,099	1,054,400
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,550,926	1,659,651			Credit Default Swap - 147996CM	0	121,245	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPO	4.AFE	1,550,926	1,538,406
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,715,446	14,057,026			Credit Default Swap - 147996CM	0	1,026,926	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	3.AFE	10,715,446	13,030,100
000000-00-0	Corporate Bond First to Default	4.BZ	0	505,351	547,486			Credit Default Swap - 147996CM	0	39,996	737446-AQ-7	POST HOLDINGS INC CORPORATE	4.BFE	505,351	507,490
000000-00-0	Corporate Bond First to Default	4.BZ	0	516,648	562,179			Credit Default Swap - 147996CM	0	41,070	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	516,648	521,110
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,396,748	9,366,051			Credit Default Swap - 147996CM	0	684,230	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT	4.AFE	7,396,748	8,681,821
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,620,834	1,721,404			Credit Default Swap - 147996CM	0	125,756	810186-AV-8	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	1,620,834	1,595,648
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,010,248	1,100,291			Credit Default Swap - 147996CM	0	80,381	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	4.AFE	1,010,248	1,019,910
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,981,836	5,846,890			Credit Default Swap - 147996CM	0	427,140	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	4,981,836	5,419,750
000000-00-0	Corporate Bond First to Default	4.BZ	0	800,000	885,342			Credit Default Swap - 147996CM	0	64,678	89055F-AC-7	TOPBUILD CORP CORPORATE	3.BFE	800,000	820,664
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,885,457	5,286,109			Credit Default Swap - 147996CM	0	386,173	92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	4,885,457	4,899,936
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,490,028	1,624,318			Credit Default Swap - 147996CM	0	118,663	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	1,490,028	1,505,655
000000-00-0	Corporate Bond First to Default	2.BZ	30,000,000	778,382	642,689	11/03/2021	12/20/2031	Credit Default Swap - 148136CM	219,291	4,429	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	559,090	638,261
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,387,840	1,853,911			Credit Default Swap - 148136CM	0	12,775	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	1,387,840	1,841,136
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,340,780	15,701,846			Credit Default Swap - 148136CM	0	108,198	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	11,340,780	15,593,648
000000-00-0	Corporate Bond First to Default	2.BZ	0	485,876	659,268			Credit Default Swap - 148136CM	0	4,543	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.FFE	485,876	654,725
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,562,996	22,657,066			Credit Default Swap - 148136CM	0	156,125	911312-BV-7	UNITED PARCEL SERVICE CORPORATE	1.GFE	16,562,996	22,500,941
000000-00-0	Corporate Bond First to Default	4.BZ	140,000,000	12,901,179	689,922	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	12,267,375	52,794	013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORP	3.CFE	633,805	637,128
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,939,339	7,363,809			Credit Default Swap - 149194CM	0	563,494	013817-AJ-0	ARCONIC INC CORPORATE	3.AFE	5,939,339	6,800,315
000000-00-0	Corporate Bond First to Default	4.BZ	0	255,601	275,909			Credit Default Swap - 149194CM	0	21,113	019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC CORPORA	4.BFE	255,601	254,796
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,147,177	2,284,922			Credit Default Swap - 149194CM	0	174,847	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	2,147,177	2,110,075
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,350,587	1,465,603			Credit Default Swap - 149194CM	0	112,151	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,350,587	1,353,452
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,933,779	6,228,844			Credit Default Swap - 149194CM	0	476,644	037411-AY-1	APACHE CORP CORPORATE	3.AFE	4,933,779	5,752,200
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,430,109	1,561,030			Credit Default Swap - 149194CM	0	119,453	05508W-AB-1	B&G FOODS INC CORPORATE	4.BFE	1,430,109	1,441,577
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,667,317	2,537,246			Credit Default Swap - 149194CM	0	194,155	071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FO	4.BFE	2,667,317	2,343,091

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,175,000	1,129,223			Credit Default Swap - 149194CM	0	86,411	071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FO	4.BFE	1,175,000	1,042,813
000000-00-0	Corporate Bond First to Default	4.BZ	0	730,002	793,357			Credit Default Swap - 149194CM	0	60,709	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.CFE	730,002	732,648
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,433,000	13,197,336			Credit Default Swap - 149194CM	0	1,009,888	080555-AE-5	BELO CORP DEBENTURES	3.CFE	10,433,000	12,187,448
000000-00-0	Corporate Bond First to Default	4.BZ	0	883,122	983,558			Credit Default Swap - 149194CM	0	75,264	09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE	3.CFE	883,122	908,294
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,406,520	1,578,680			Credit Default Swap - 149194CM	0	120,804	105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN	3.CFE	1,406,520	1,457,876
000000-00-0	Corporate Bond First to Default	4.BZ	0	691,716	775,324			Credit Default Swap - 149194CM	0	59,329	11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP	4.BFE	691,716	715,995
000000-00-0	Corporate Bond First to Default	4.BZ	0	971,550	1,039,707			Credit Default Swap - 149194CM	0	79,561	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	971,550	960,146
000000-00-0	Corporate Bond First to Default	4.BZ	0	670,172	746,077			Credit Default Swap - 149194CM	0	57,091	1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	670,172	688,986
000000-00-0	Corporate Bond First to Default	4.BZ	0	648,488	715,256			Credit Default Swap - 149194CM	0	54,733	131347-CN-4	CALPINE CORP CORPORATE	4.AFE	648,488	660,524
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,665,629	5,974,187			Credit Default Swap - 149194CM	0	457,158	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	5,665,629	5,517,030
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,073,301	2,186,798			Credit Default Swap - 149194CM	0	167,338	131347-CQ-7	CALPINE CORP CORPORATE	4.AFE	2,073,301	2,019,460
000000-00-0	Corporate Bond First to Default	4.BZ	0	191,470	209,690			Credit Default Swap - 149194CM	0	16,046	131347-CR-5	CALPINE CORP CORPORATE	3.AFE	191,470	193,644
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,048,497	1,140,385			Credit Default Swap - 149194CM	0	87,265	156504-AL-6	CENTURY COMMUNITIES INC CORPORATE	3.CFE	1,048,497	1,053,120
000000-00-0	Corporate Bond First to Default	4.BZ	0	100,000	109,212			Credit Default Swap - 149194CM	0	8,357	156504-AM-4	CENTURY COMMUNITIES INC CORPORATE	3.CFE	100,000	100,855
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,259,682	8,315,898			Credit Default Swap - 149194CM	0	636,350	20825C-BB-9	Conocophillips CORPORATE	1.GFE	6,259,682	7,679,548
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,114,431	2,858,975			Credit Default Swap - 149194CM	0	218,775	20825C-BD-5	Conocophillips CORPORATE	1.GFE	2,114,431	2,640,200
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,832,965	2,459,900			Credit Default Swap - 149194CM	0	188,237	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	1,832,965	2,271,663
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,058,369	1,395,215			Credit Default Swap - 149194CM	0	106,765	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	1,058,369	1,288,450
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,508,063	9,153,511			Credit Default Swap - 149194CM	0	700,446	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	6,508,063	8,453,064
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,430,657	6,951,282			Credit Default Swap - 149194CM	0	531,927	345370-CA-6	FORD MOTOR CO NOTES	3.BFE	1,430,657	6,419,355
000000-00-0	Corporate Bond First to Default	4.BZ	0	894,173	957,407			Credit Default Swap - 149194CM	0	73,263	398433-AP-7	GRIFFON CORPORATION CORPORATE	4.BFE	894,173	884,145
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,116,985	1,211,606			Credit Default Swap - 149194CM	0	92,715	404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE	4.BFE	1,116,985	1,118,891
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,565,735	1,731,807			Credit Default Swap - 149194CM	0	132,522	44267D-AD-9	Howard Hughes Corp/The CORPORATE	3.CFE	1,565,735	1,599,285
000000-00-0	Corporate Bond First to Default	4.BZ	0	989,347	1,095,413			Credit Default Swap - 149194CM	0	83,823	44267D-AF-4	Howard Hughes Corp/The CORPORATE	3.CFE	989,347	1,011,590
000000-00-0	Corporate Bond First to Default	4.BZ	0	219,977	242,784			Credit Default Swap - 149194CM	0	18,578	460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP	3.CFE	219,977	224,206
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,566,378	1,699,581			Credit Default Swap - 149194CM	0	130,056	46650C-AB-5	JBS USA FOOD CO CORPORATE	2.CFE	1,566,378	1,569,525
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,067,620	1,181,371			Credit Default Swap - 149194CM	0	90,401	48666K-AY-5	KB HOME CORPORATE	3.BFE	1,067,620	1,090,970
000000-00-0	Corporate Bond First to Default	4.BZ	0	125,700	140,560			Credit Default Swap - 149194CM	0	10,756	48666K-AZ-2	KB HOME CORPORATE	3.BFE	125,700	129,804
000000-00-0	Corporate Bond First to Default	4.BZ	0	11,009,483	15,388,205			Credit Default Swap - 149194CM	0	1,177,538	50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE	3.AFE	11,009,483	14,210,666
000000-00-0	Corporate Bond First to Default	4.BZ	0	506,353	555,514			Credit Default Swap - 149194CM	0	42,509	50212Y-AD-6	LPL HOLDINGS CORPORATE	3.BFE	506,353	513,005
000000-00-0	Corporate Bond First to Default	4.BZ	0	536,911	586,771			Credit Default Swap - 149194CM	0	44,901	513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	536,911	541,870
000000-00-0	Corporate Bond First to Default	4.BZ	0	765,485	812,709			Credit Default Swap - 149194CM	0	62,190	552953-CF-6	MGM RESORTS INTL CORPORATE	4.AFE	765,485	750,519
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,410,128	1,521,918			Credit Default Swap - 149194CM	0	116,460	55305B-AS-0	M/I HOMES INC CORPORATE	3.BFE	1,410,128	1,405,458
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,092,060	2,275,247			Credit Default Swap - 149194CM	0	174,107	575385-AD-1	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	2,092,060	2,101,140
000000-00-0	Corporate Bond First to Default	4.BZ	0	811,537	891,532			Credit Default Swap - 149194CM	0	68,222	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	811,537	823,310
000000-00-0	Corporate Bond First to Default	4.BZ	0	312,161	341,576			Credit Default Swap - 149194CM	0	26,138	57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	312,161	315,438
000000-00-0	Corporate Bond First to Default	4.BZ	0	600,000	661,971			Credit Default Swap - 149194CM	0	50,655	57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	600,000	611,316
000000-00-0	Corporate Bond First to Default	4.BZ	0	942,741	1,021,239			Credit Default Swap - 149194CM	0	78,147	58502B-AC-0	MEDNAX INC CORPORATE	4.AFE	942,741	943,092
000000-00-0	Corporate Bond First to Default	4.BZ	0	325,000	356,548			Credit Default Swap - 149194CM	0	27,284	624758-AF-5	MUELLER WATER PRODUCTS INC CORPORAT	3.BFE	325,000	329,264
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,051,841	1,143,590			Credit Default Swap - 149194CM	0	87,510	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	1,051,841	1,056,080
000000-00-0	Corporate Bond First to Default	4.BZ	0	318,571	347,843			Credit Default Swap - 149194CM	0	26,618	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	318,571	321,225
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,616,846	4,688,573			Credit Default Swap - 149194CM	0	358,780	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	3,616,846	4,329,793
000000-00-0	Corporate Bond First to Default	4.BZ	0	501,066	548,178			Credit Default Swap - 149194CM	0	41,948	68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	501,066	506,230
000000-00-0	Corporate Bond First to Default	4.BZ	0	491,219	535,996			Credit Default Swap - 149194CM	0	41,016	68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	491,219	494,980
000000-00-0	Corporate Bond First to Default	4.BZ	0	700,418	752,334			Credit Default Swap - 149194CM	0	57,570	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPO	4.AFE	700,418	694,764
000000-00-0	Corporate Bond First to Default	4.BZ	0	514,464	557,079			Credit Default Swap - 149194CM	0	42,629	707569-AS-8	PENN NATL GAMING INC CORPORATE	4.CFE	514,464	514,450
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,000,000	1,078,282			Credit Default Swap - 149194CM	0	82,512	70959W-AK-9	Penske Automotive Group Inc CORPORA	3.CFE	1,000,000	995,770
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,209,767	1,365,954			Credit Default Swap - 149194CM	0	104,526	72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE	3.AFE	1,209,767	1,261,428
000000-00-0	Corporate Bond First to Default	4.BZ	0	787,273	859,871			Credit Default Swap - 149194CM	0	65,799	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	787,273	794,072
000000-00-0	Corporate Bond First to Default	4.BZ	0	207,783	225,537			Credit Default Swap - 149194CM	0	17,259	810186-AS-5	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	207,783	208,278

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	893,985	961,254			Credit Default Swap - 149194CM	0	73,557	810186-AT-3	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	893,985	887,697
000000-00-0	Corporate Bond First to Default	4.BZ	0	996,508	1,107,022			Credit Default Swap - 149194CM	0	84,712	81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIG	3.CFE	996,508	1,022,310
000000-00-0	Corporate Bond First to Default	4.BZ	0	679,578	745,917			Credit Default Swap - 149194CM	0	57,079	817565-CG-7	SERVICE CORP INTL CORPORATE	3.CFE	679,578	688,838
000000-00-0	Corporate Bond First to Default	4.BZ	0	776,095	831,184			Credit Default Swap - 149194CM	0	63,604	82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORP	4.AFE	776,095	767,580
000000-00-0	Corporate Bond First to Default	4.BZ	0	194,581	207,348			Credit Default Swap - 149194CM	0	15,867	85172F-AQ-2	SPRINGLEAF FINANCE CORP CORPORATE	3.BFE	194,581	191,481
000000-00-0	Corporate Bond First to Default	4.BZ	0	942,146	1,040,263			Credit Default Swap - 149194CM	0	79,603	85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE	4.AFE	942,146	960,660
000000-00-0	Corporate Bond First to Default	4.BZ	0	718,445	780,244			Credit Default Swap - 149194CM	0	59,706	853496-AC-1	STANDARD INDUSTRIES INC CORPORATE	4.AFE	718,445	720,538
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,778,183	3,037,163			Credit Default Swap - 149194CM	0	232,410	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	4.AFE	2,778,183	2,804,753
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,104,033	1,193,337			Credit Default Swap - 149194CM	0	91,317	87265H-AG-4	TRI POINTE GROUP INC CORPORATE	3.CFE	1,104,033	1,102,020
000000-00-0	Corporate Bond First to Default	4.BZ	0	78,020	85,096			Credit Default Swap - 149194CM	0	6,512	87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORP	3.CFE	78,020	78,584
000000-00-0	Corporate Bond First to Default	4.BZ	0	542,529	598,379			Credit Default Swap - 149194CM	0	45,789	87724R-AJ-1	TAYLOR MORRISON COMMUNITIES IN CORP	3.CFE	542,529	552,590
000000-00-0	Corporate Bond First to Default	4.BZ	0	9,642,710	11,444,251			Credit Default Swap - 149194CM	0	875,738	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	9,642,710	10,568,513
000000-00-0	Corporate Bond First to Default	4.BZ	0	999,230	1,241,448			Credit Default Swap - 149194CM	0	94,998	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.BFE	999,230	1,146,450
000000-00-0	Corporate Bond First to Default	4.BZ	0	257,785	278,729			Credit Default Swap - 149194CM	0	21,329	88033G-DG-2	TENET HEALTHCARE CORP CORPORATE	4.AFE	257,785	257,400
000000-00-0	Corporate Bond First to Default	4.BZ	0	675,000	744,031			Credit Default Swap - 149194CM	0	56,935	88033G-DL-1	TENET HEALTHCARE CORP CORPORATE	4.AFE	675,000	687,096
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,001,552	2,297,142			Credit Default Swap - 149194CM	0	175,782	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	2,001,552	2,121,360
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,378,835	3,666,184			Credit Default Swap - 149194CM	0	280,544	88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP	3.CFE	3,378,835	3,385,640
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,691,912	1,871,540			Credit Default Swap - 149194CM	0	143,214	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	1,691,912	1,728,326
000000-00-0	Corporate Bond First to Default	4.BZ	0	799,433	874,333			Credit Default Swap - 149194CM	0	66,906	914906-AU-6	UNIVISION COMMUNICATIONS CORPORATE	4.BFE	799,433	807,428
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,043,277	1,153,076			Credit Default Swap - 149194CM	0	88,236	92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORP	3.BFE	1,043,277	1,064,840
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,092,714	3,358,911			Credit Default Swap - 149194CM	0	257,031	92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	3,092,714	3,101,880
000000-00-0	Corporate Bond First to Default	4.BZ	0	993,352	1,086,945			Credit Default Swap - 149194CM	0	83,175	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	993,352	1,003,770
000000-00-0	Corporate Bond First to Default	4.BZ	0	571,066	602,996			Credit Default Swap - 149194CM	0	46,143	978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE	3.CFE	571,066	556,853
9999999999 - Totals				2,064,425,631	2,478,997,788	XXX	XXX	XXX	38,733,933	57,538,200	XXX	XXX	XXX	2,025,691,698	2,421,459,588

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	8	1,582,163,005	5	1,189,400,025	15	1,878,912,705	33	7,827,604,582	8	1,582,163,005
2. Add: Opened or Acquired Transactions	4	1,141,030,065	10	772,200,099	21	6,278,368,694	5	1,212,910,520	40	9,404,509,378
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	7	1,376,714,175	0	0	3	196,778,114	23	6,200,158,025	33	7,773,650,314
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	157,078,870	XXX	82,687,419	XXX	132,898,703	XXX	775,931,446	XXX	1,148,596,438
7. Ending Inventory	5	1,189,400,025	15	1,878,912,705	33	7,827,604,582	15	2,064,425,631	15	2,064,425,631

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,974,826,039	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,624,900	
3.	Total (Line 1 plus Line 2)		1,979,450,939
4.	Part D, Section 1, Column 6	3,709,029,671	
5.	Part D, Section 1, Column 7	(1,729,578,733)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,533,851,902	
8.	Part B, Section 1, Column 13	54,574,178	
9.	Total (Line 7 plus Line 8)		2,588,426,080
10.	Part D, Section 1, Column 9	4,358,550,155	
11.	Part D, Section 1, Column 10	(1,770,124,075)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,941,503,228	
14.	Part B, Section 1, Column 20	309,401,350	
15.	Part D, Section 1, Column 12	3,250,904,578	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,692,984,393	976,453,360	716,531,033	0
2. Cost of cash equivalents acquired	60,317,884,744	41,236,760,974	19,081,123,770	0
3. Accrual of discount	3,154,117	3,154,117	0	0
4. Unrealized valuation increase (decrease)	(40,254)	0	(40,254)	0
5. Total gain (loss) on disposals	(271,310)	(92,621)	(178,689)	0
6. Deduct consideration received on disposals	59,123,529,621	40,000,395,248	19,123,134,373	0
7. Deduct amortization of premium	287,405	287,405	0	0
8. Total foreign exchange change in book/adjusted carrying value	(172,174)	(172,174)	0	0
9. Deduct current year's other than temporary impairment recognized	698,120	698,120	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,889,024,370	2,214,722,883	674,301,487	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,889,024,370	2,214,722,883	674,301,487	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	12/29/2021	78,917,789	0	19,800,747	57,200,000	6,937,696	0	0	(6,937,696)	0	14,365,703	7,586,472
PL1, WS1 Office		Newark	NJ	08/15/1935	12/29/2021	548,378,263	0	181,474,406	148,050,000	21,090,269	0	0	(21,090,269)	0	59,942,500	35,684,506
318001, Parking Facility		Newark	NJ	12/31/2006	12/29/2021	26,660,264	0	17,924,509	39,300,000	804,312	0	0	(804,312)	0	0	1,089,112
Office Building		Scranton	PA	02/01/2006	12/29/2021	15,663,587	0	5,065,724	16,400,000	501,483	0	0	(501,483)	0	4,123,205	2,948,293
EH1, Office, Land		Upper Dublin	PA	12/19/1969	12/29/2021	175,693,999	0	33,560,293	63,100,000	10,459,673	0	0	(10,459,673)	0	24,439,780	13,360,998
Block 143		Newark	NJ	05/09/2018	12/29/2021	10,346,254	0	10,338,759	10,338,759	4,734	0	0	(4,734)	0	0	305,787
0299999. Property occupied by the reporting entity - Administrative						855,660,156	0	268,164,438	334,388,759	39,798,167	0	0	(39,798,167)	0	102,871,188	60,975,168
0399999. Total Property occupied by the reporting entity						855,660,156	0	268,164,438	334,388,759	39,798,167	0	0	(39,798,167)	0	102,871,188	60,975,168
JK2, Office		Jacksonville	FL	07/30/1953	12/29/2021	135,423,049	0	26,068,611	70,000,000	2,841,879	0	0	(2,841,879)	0	11,423,501	8,296,576
Block 52 Retail		Newark	NJ	08/07/2012	12/29/2021	58,052,389	0	45,830,756	49,767,856	1,887,623	0	0	(1,887,623)	0	904,601	421,715
293400, Retail	!	Chicago	IL	12/30/2012	06/30/2021	151,968,935	(72,598,114)	42,173,640	96,401,886	3,728,055	0	0	(3,728,055)	0	12,250,573	6,528,285
293700, Retail	!	New York	NY	12/18/2013	12/31/2021	41,860,632	(24,482,924)	12,859,247	15,617,076	798,740	5,961,522	217,075	(6,543,187)	0	2,217,194	1,073,659
297900, Retail	!	Fort Lauderdale	FL	06/15/2017	06/30/2021	48,928,884	(24,750,001)	20,175,602	24,149,999	954,614	0	0	(954,614)	0	3,700,271	1,038,500
0499999. Properties held for the production of income						436,233,889	(121,831,039)	147,107,855	255,936,817	10,210,911	5,961,522	217,075	(15,955,358)	0	30,496,139	17,358,735
0699999 - Totals						1,291,894,045	(121,831,039)	415,272,293	590,325,576	50,009,078	5,961,522	217,075	(55,753,525)	0	133,367,327	78,333,903

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	3,254,260
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	45,472,933
Office Building	Scranton	PA	02/01/2006		0	0	0	201,458
Block 52 Retail	Newark	NJ	08/07/2012		0	0	0	52,530
Block 143	Newark	NJ	05/09/2018		0	0	0	208,692
293400, Retail	Chicago	IL	12/30/2012		0	0	0	180,936
297900, Retail	Fort Lauderdale	FL	06/15/2017		0	0	0	26,805
0199999. Acquired by Purchase					0	0	0	49,397,614
0399999 - Totals					0	0	0	49,397,614

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
RL1, RL3, Office	Roseland	NJ	10/12/2021	Prudential Drive Investors, LLC	188,363,821	0	43,651,168	2,820,136	0	0	(2,820,136)	0	41,650,009	32,365,041	0	(13,208,641)	(13,208,641)	16,858,251	10,496,477
Deeded in prior year					0	0	0	429	0	0	(429)	0	0	(429)	0	0	0	(39,179)	613,141
0199999. Property Disposed					188,363,821	0	43,651,168	2,820,565	0	0	(2,820,565)	0	41,650,009	32,364,612	0	(13,208,641)	(13,208,641)	16,819,072	11,109,618
0399999 - Totals					188,363,821	0	43,651,168	2,820,565	0	0	(2,820,565)	0	41,650,009	32,364,612	0	(13,208,641)	(13,208,641)	16,819,072	11,109,618

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611423		BENTLEYVILLE	AL		04/27/2017	4.200	3,300,000	0	0	0	0	0	13,500,466	11/11/2021
717612085		PRATTVILLE	AL		11/01/2021	2.470	60,985,340	0	0	0	0	0	197,376,019	10/05/2021
717612090		PRATTVILLE	AL		11/01/2021	1.270	25,951,209	0	0	0	0	0	89,239,031	10/05/2021
717612132		PRATTVILLE	AL		11/16/2021	2.320	165,405,000	0	0	0	0	0	566,466,099	10/07/2021
717612107		WEOGUFKA	AL		05/28/2021	2.720	13,533,500	0	0	0	0	0	57,140,130	05/12/2021
717611211		AUGUSTA	AR		06/07/2016	4.050	743,701	0	0	0	0	0	2,100,001	09/11/2019
717611597		CAMDEN	AR		08/23/2018	4.480	4,033,205	0	0	0	0	0	12,038,164	12/29/2020
717611202		CHERRY VALLEY	AR		04/14/2016	4.250	1,118,266	0	0	0	0	0	2,900,003	09/11/2019
717610639		DES ARC	AR		03/15/2013	3.500	5,800,000	0	0	0	0	0	24,377,206	09/23/2015
717610640		DUMAS	AR		05/14/2013	3.800	156,538	0	0	0	0	0	3,953,601	09/22/2016
717611289		DUMAS	AR		09/15/2016	3.400	994,416	0	0	0	0	0	4,343,407	09/11/2019
717611767		DUMAS	AR		12/13/2019	3.500	8,640,516	0	0	0	0	0	31,422,600	11/02/2021
717612189		EUDORA	AR		12/20/2021	3.330	277,690,000	0	0	0	0	0	480,142,132	12/06/2021
717611157		HARRISBURG	AR		12/17/2015	3.940	1,086,308	0	0	0	0	0	3,975,012	09/13/2021
717611494		JONESBORO	AR		09/29/2017	3.820	1,148,284	0	0	0	0	0	3,593,144	10/29/2020
717611816		JONESBORO	AR		11/19/2019	3.450	1,149,302	0	0	0	0	0	2,411,788	11/08/2019
717611178		LAGRANGE	AR		03/17/2016	3.500	3,095,250	0	0	0	0	0	9,470,542	09/11/2019
717611239		LEACHVILLE	AR		07/01/2016	4.000	730,753	0	0	0	0	0	2,050,001	09/11/2019
717611393		MANILA	AR		03/03/2017	4.450	6,248,599	0	0	0	0	0	13,175,130	04/06/2021
717611723		MANILA	AR		06/26/2019	4.550	981,255	0	0	0	0	0	2,068,972	04/06/2021
717612055		MANILA	AR		05/26/2021	3.650	700,000	0	0	0	0	0	1,475,946	04/06/2021
717611188		MARION	AR		04/21/2016	3.600	412,717	0	0	0	0	0	3,300,000	09/11/2019
717611874		MARION	AR		05/15/2020	3.250	2,628,443	0	0	0	0	0	5,000,000	04/17/2020
717611336		MORO	AR		12/15/2016	3.270	3,593,179	0	0	0	0	0	8,947,870	09/11/2019
717611784		MORO	AR		11/27/2019	3.170	5,316,757	0	0	0	0	0	10,434,535	05/04/2021
717611133		NEWPORT	AR		02/22/2016	4.400	962,774	0	0	0	0	0	2,106,555	12/19/2019
717611442		NEWPORT	AR		09/08/2017	4.400	360,354	0	0	0	0	0	788,457	12/19/2019
717611511		NEWPORT	AR		11/21/2017	3.680	3,295,199	0	0	0	0	0	7,817,525	09/02/2020
717611587		NEWPORT	AR		05/18/2018	4.720	4,550,000	0	0	0	0	0	7,289,881	10/21/2021
717611656		NEWPORT	AR		06/02/2020	2.900	20,225,000	0	0	0	0	0	32,403,944	10/21/2021
717611524		PARKIN	AR		12/14/2017	3.450	872,964	0	37	0	0	0	11,309,550	09/02/2020
717612070		STUTTGART	AR		04/27/2021	2.850	3,000,000	0	0	0	0	0	7,761,628	04/12/2021
717612071		STUTTGART	AR		04/27/2021	2.600	440,000	0	0	0	0	0	1,138,372	04/12/2021
717611478		TILLAR	AR		08/01/2017	3.900	3,364,781	0	0	0	0	0	10,428,855	09/02/2020
717611574		TRUMANN	AR		09/21/2021	3.890	779,277	0	(420)	0	0	0	2,145,400	09/13/2021
717611468		WALNUT RIDGE	AR		09/19/2018	4.640	469,869	0	0	0	0	0	1,088,225	12/08/2021
717611612		WALNUT RIDGE	AR		09/19/2018	4.640	155,758	0	0	0	0	0	360,738	12/08/2021
717611895		WILSON	AR		06/25/2020	3.340	20,000,000	0	0	0	0	0	33,537,644	06/19/2020
717611916		WILSON	AR		06/25/2020	3.340	30,000,000	0	0	0	0	0	50,306,467	06/19/2020
717611176		WYNNE	AR		06/13/2016	3.800	8,456,156	0	0	0	0	0	25,265,177	07/13/2021
717610827		SOMERTON	AZ		05/01/2018	3.800	1,408,592	0	(4,822)	0	0	0	4,752,000	03/26/2019
717611510		WELLTON	AZ		10/17/2017	3.730	1,818,204	0	0	0	0	0	4,084,801	09/02/2020
717611042		WILCOX	AZ		11/05/2015	3.950	4,751,458	0	0	0	0	0	6,689,861	11/08/2021
717611389		WILCOX	AZ		06/26/2017	3.993	15,382,350	0	0	0	0	0	21,657,612	11/08/2021
717611441		WILCOX	AZ		01/08/2018	3.880	6,586,407	0	0	0	0	0	9,273,349	11/08/2021
717611917		WILCOX	AZ		08/12/2020	3.140	8,512,500	0	0	0	0	0	11,985,183	11/08/2021
717612181		WILCOX	AZ		12/28/2021	2.750	8,720,000	0	0	0	0	0	36,129,874	11/08/2021
717612197		WILCOX	AZ		12/28/2021	3.000	5,079,468	0	0	0	0	0	7,151,656	11/08/2021
717611078		YUMA	AZ		11/23/2015	3.850	3,000,000	0	0	0	0	0	9,738,000	07/21/2021
717611253		ACAMPO	CA		08/04/2016	3.650	900,000	0	0	0	0	0	8,861,340	09/16/2019
717611979		AVENAL	CA		01/11/2021	2.990	11,325,000	0	0	0	0	0	83,283,600	12/29/2020
717610878		BAKERSFIELD	CA		10/09/2014	3.400	550,500	0	0	0	0	0	25,866,300	09/02/2020
717611106		BAKERSFIELD	CA		12/11/2015	3.880	4,125,000	0	0	0	0	0	17,142,837	09/02/2020
717611567		BAKERSFIELD	CA		04/02/2018	4.350	1,050,000	0	0	0	0	0	5,921,756	09/13/2021
717611932		BAKERSFIELD	CA		04/06/2021	2.800	3,000,000	0	0	0	0	0	11,698,999	03/20/2021
717610845		BAKERSFILED	CA		07/31/2014	4.180	9,829,984	0	0	0	0	0	18,494,507	06/29/2021
717611872		BAKERSFILED	CA		04/28/2020	3.500	6,700,068	0	0	0	0	0	12,605,751	06/29/2021
717611553		BIGGS	CA		05/17/2018	4.850	6,746,526	0	0	0	0	0	13,780,000	08/27/2020
717611287		BRADLEY	CA		08/10/2016	3.450	660,000	0	0	0	0	0	4,411,425	09/25/2019
717610703		BRAWLEY	CA		06/06/2013	3.930	672,906	0	0	0	0	0	3,880,385	09/16/2019
717611928		CALISTOGA	CA		08/11/2020	4.580	22,000,000	0	0	0	0	0	38,100,000	07/27/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610986		CHICO	CA		05/18/2015	3.500	17,599,320	0	0	0	0	0	50,915,876	09/29/2021
717611454		CHICO	CA		07/06/2017	4.250	1,942,200	0	0	0	0	0	7,274,332	09/13/2021
717611591		CHICO	CA		11/30/2018	3.880	18,471,778	0	0	0	0	0	53,440,014	09/29/2021
717611508		CHOWCHILLA	CA		12/27/2017	3.550	1,680,000	0	0	0	0	0	14,513,358	09/02/2020
717611275		CLEMENTS	CA		08/19/2016	4.400	2,140,878	0	0	0	0	0	3,998,500	09/13/2021
717612116		COALINGA	CA		05/27/2021	3.650	3,166,752	0	0	0	0	0	5,875,715	05/20/2021
717611736		COURTLAND	CA		08/26/2019	4.060	2,250,000	0	0	0	0	0	3,434,622	11/04/2020
717611678		DAVIS	CA		05/02/2019	5.030	2,431,472	0	0	0	0	0	5,055,636	09/30/2021
717611843		DAVIS	CA		03/13/2020	4.050	7,500,000	0	0	0	0	0	15,594,362	09/30/2021
717611546		DEL REY	CA		09/21/2021	3.850	1,182,454	0	(2,561)	0	0	0	2,763,135	09/02/2020
717610798		DELANO	CA		03/20/2014	5.250	1,443,289	0	0	0	0	0	14,201,742	09/02/2020
717610356		DUCOR	CA		07/14/2011	5.150	3,348,933	0	0	0	0	0	11,647,927	11/16/2021
717610512		DUCOR	CA		10/11/2012	3.810	15,400,004	0	0	0	0	0	53,563,042	11/16/2021
717610611		DUCOR	CA		12/28/2012	4.070	3,740,000	0	0	0	0	0	13,008,100	11/16/2021
717610722		DUCOR	CA		09/12/2013	3.480	759,997	0	0	0	0	0	2,643,551	11/16/2021
717610780		DUCOR	CA		12/26/2013	4.100	3,650,677	0	0	0	0	0	12,697,493	11/16/2021
717612167		DUCOR	CA		12/22/2021	2.880	13,270,000	0	0	0	0	0	46,154,689	11/16/2021
717610890		EDNA VALLEY	CA		09/30/2014	4.100	187,329	0	0	0	0	0	674,875	09/02/2020
717611800		EL CENTRO	CA		10/31/2019	3.650	2,660,943	0	0	0	0	0	4,710,000	10/17/2019
717612003		EL CENTRO	CA		02/10/2021	2.880	3,227,747	0	0	0	0	0	7,607,990	01/22/2021
717611447		ELK GROVE	CA		05/04/2017	3.920	1,875,000	0	0	0	0	0	4,623,000	09/16/2019
717611551		ELK GROVE	CA		05/31/2018	4.160	690,000	0	0	0	0	0	2,278,025	07/02/2020
717611777		ELK GROVE	CA		10/01/2019	3.370	465,750	0	0	0	0	0	1,537,662	07/02/2020
717611912		ELK GROVE	CA		07/20/2020	3.200	10,123,200	0	0	0	0	0	33,421,575	07/02/2020
717611113		EXETER	CA		12/15/2015	3.580	3,021,896	0	0	0	0	0	18,323,749	12/17/2021
717611756		EXETER	CA		11/20/2019	3.270	6,251,357	0	0	0	0	0	37,906,010	12/17/2021
717612162		FIREBAUGH	CA		09/28/2021	2.590	1,152,000	0	0	0	0	0	17,964,000	09/01/2021
717610602		FOWLER	CA		02/22/2013	3.150	2,115,000	0	0	0	0	0	5,604,772	03/27/2020
717611578		FOWLER	CA		03/27/2018	4.290	8,600,000	0	0	0	0	0	22,790,068	03/27/2020
717612165		FOWLER	CA		11/09/2021	2.300	29,600,313	0	0	0	0	0	56,862,548	10/20/2021
717611001		FRESNO	CA		06/03/2015	3.700	1,520,000	0	0	0	0	0	6,802,132	09/14/2021
717611768		FRESNO	CA		09/21/2021	3.879	14,885,366	0	8,962	0	0	0	26,256,205	12/23/2020
717611327		GEYSERVILLE	CA		03/07/2017	3.440	3,066,000	0	0	0	0	0	7,783,501	09/16/2019
717611604		GREENFIELD	CA		07/30/2018	4.710	30,012,000	0	0	0	0	0	64,155,417	06/10/2021
717610261		HEALDSBURG	CA		03/14/2011	5.670	635,998	0	0	0	0	0	2,791,744	09/16/2019
717610262		HEALDSBURG	CA		03/14/2011	5.670	288,000	0	0	0	0	0	1,220,452	09/16/2019
717610795		HEALDSBURG	CA		12/27/2013	4.900	189,000	0	0	0	0	0	800,920	09/16/2019
717610796		HEALDSBURG	CA		12/27/2013	4.900	511,000	0	0	0	0	0	2,243,061	09/16/2019
717611304		HEALDSBURG	CA		09/02/2016	3.780	3,520,000	0	0	0	0	0	7,559,547	12/07/2018
717611554		HEALDSBURG	CA		02/22/2018	4.110	22,830,000	0	0	0	0	0	36,365,495	02/06/2018
717611653		HEBER	CA		11/20/2018	4.150	661,355	0	0	0	0	0	4,336,695	09/13/2021
717611131		HOLLISTER	CA		11/09/2015	3.800	630,000	0	0	0	0	0	2,770,869	10/21/2020
717611976		HOLLISTER	CA		11/10/2020	2.850	2,450,000	0	0	0	0	0	10,775,631	10/21/2020
717610957		HOLT	CA		07/29/2019	3.350	271,600	0	0	0	0	0	739,946	01/07/2021
717611427		HOLT	CA		07/06/2017	4.250	157,349	0	0	0	0	0	428,682	01/07/2021
717611983		HOLT	CA		01/22/2021	3.340	1,526,000	0	0	0	0	0	4,157,447	01/07/2021
717611715		HOLTVILLE	CA		07/03/2019	4.150	829,893	0	0	0	0	0	2,717,095	08/06/2019
717611761		HOLTVILLE	CA		09/10/2019	3.850	295,788	0	0	0	0	0	968,419	08/06/2019
717611552		KELSEYVILLE	CA		02/06/2018	4.250	1,262,800	0	0	0	0	0	2,788,481	09/13/2021
717611558		KELSEYVILLE	CA		02/06/2018	4.250	647,680	0	0	0	0	0	1,430,188	09/13/2021
717611996		KING CITY	CA		01/20/2021	2.620	2,585,538	0	0	0	0	0	9,622,000	12/23/2020
717611997		KING CITY	CA		01/20/2021	2.620	4,240,421	0	0	0	0	0	18,300,000	10/13/2020
717611197		LINDEN	CA		04/18/2016	4.125	5,019,520	0	0	0	0	0	16,089,261	12/14/2021
717611550		LINDEN	CA		02/12/2018	4.300	570,400	0	0	0	0	0	1,828,336	12/14/2021
717611660		LINDEN	CA		01/22/2019	4.370	969,680	0	0	0	0	0	3,108,153	12/14/2021
717610790		LOST HILLS	CA		09/14/2015	3.600	27,165,750	0	0	0	0	0	59,119,325	07/07/2021
717610863		LOST HILLS	CA		09/25/2014	4.150	37,228,750	0	0	0	0	0	121,278,515	12/22/2021
717611665		LOST HILLS	CA		12/28/2018	4.680	13,500,000	0	0	0	0	0	29,379,359	07/07/2021
717612023		LOST HILLS	CA		03/04/2021	2.680	168,005,000	0	0	0	0	0	288,271,416	02/02/2021
717610372		MADERA	CA		09/15/2011	5.950	227,267	0	0	0	0	0	1,438,660	09/16/2019
717610567		MADERA	CA		10/12/2012	4.620	936,000	0	0	0	0	0	3,805,485	09/14/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610694		MADERA	CA		07/15/2013	3.050	195,000	0	0	0	0	0	5,278,058	09/16/2019
717610805		MADERA	CA		08/01/2014	4.650	984,000	0	0	0	0	0	4,000,636	09/14/2021
717610965		MADERA	CA		06/01/2015	3.950	3,835,388	0	0	0	0	0	8,907,327	09/16/2021
717611585		MADERA	CA		06/13/2018	4.950	450,000	0	0	0	0	0	1,829,555	09/14/2021
717611052		MARICOPA	CA		12/15/2015	3.560	4,068,177	0	0	0	0	0	15,148,854	12/14/2021
717610952		MAXWELL	CA		01/30/2015	3.900	3,511,249	0	(1,151)	0	0	0	7,367,232	06/08/2020
717611203		MAXWELL	CA		06/08/2016	4.180	1,781,649	0	0	0	0	0	3,750,241	06/08/2020
717611431		MAXWELL	CA		04/17/2017	4.200	1,909,600	0	0	0	0	0	4,151,669	07/07/2021
717611619		MECCA	CA		08/23/2018	3.990	1,876,783	0	0	0	0	0	6,684,800	09/13/2021
717610681		MONTEREY	CA		06/28/2013	3.650	2,315,200	0	0	0	0	0	10,141,938	09/25/2019
717611455		MONTEREY	CA		06/26/2017	4.150	950,000	0	0	0	0	0	4,161,560	09/25/2019
717610610		NAPA	CA		02/19/2013	3.850	4,440,000	0	0	0	0	0	14,015,800	12/18/2015
717610945		NAPA	CA		12/18/2014	4.600	10,400,000	0	0	0	0	0	32,471,568	03/26/2020
717611225		NAPA	CA		06/17/2016	3.750	2,520,000	0	0	0	0	0	9,772,188	09/16/2019
717611415		NAPA	CA		04/20/2017	4.600	16,498,232	0	0	0	0	0	29,804,569	12/24/2020
717611480		NAPA	CA		06/30/2017	4.220	2,576,000	0	0	0	0	0	6,380,500	09/16/2019
717611733		NAPA	CA		06/05/2019	4.300	20,622,700	0	0	0	0	0	41,674,667	12/16/2021
717611900		NAPA	CA		05/14/2020	4.000	9,372,000	0	0	0	0	0	29,261,836	03/26/2020
717611956		NAPA	CA		11/09/2020	3.590	15,000,000	0	0	0	0	0	60,000,001	10/24/2020
717612157		NAPA	CA		10/29/2021	3.470	34,460,000	0	0	0	0	0	58,400,000	10/18/2021
717612176		NAPA	CA		11/18/2021	2.280	12,000,000	0	0	0	0	0	29,400,000	11/01/2021
717611019		NAPA	CA		06/24/2015	3.990	1,535,250	0	0	0	0	0	3,192,683	10/13/2020
717611263		NAPA	CA		08/04/2016	3.900	1,544,544	0	0	0	0	0	3,191,125	10/13/2020
717611479		NAPA	CA		07/26/2017	4.210	682,434	0	0	0	0	0	1,419,181	10/13/2020
717611602		NAPA	CA		06/29/2018	5.400	214,402	0	0	0	0	0	445,872	10/13/2020
717611306		OAKVILLE	CA		11/08/2016	3.500	7,392,000	0	0	0	0	0	42,813,538	03/31/2021
717611901		OAKVILLE	CA		06/16/2020	3.500	4,000,000	0	0	0	0	0	23,167,499	03/31/2021
717612086		OAKVILLE	CA		04/09/2021	2.490	4,000,000	0	0	0	0	0	23,167,499	03/31/2021
717611798		ORANGE COVE	CA		11/13/2019	3.250	1,610,000	0	0	0	0	0	2,884,000	10/24/2019
717611380		ORLAND	CA		06/22/2017	4.550	2,385,000	0	0	0	0	0	4,094,846	07/14/2020
717611633		ORLAND	CA		09/07/2018	5.100	1,590,000	0	0	0	0	0	2,729,897	07/14/2020
717611757		OXNARD	CA		10/15/2019	3.800	2,795,500	0	0	0	0	0	4,293,616	08/02/2019
717610757		PASKENTA	CA		11/25/2013	5.390	3,980,000	0	0	0	0	0	8,346,054	02/03/2020
717611860		PASKENTA	CA		06/16/2020	3.020	1,084,000	0	0	0	0	0	2,273,146	02/03/2020
717611569		PLYMOUTH	CA		03/19/2018	4.890	1,034,699	0	0	0	0	0	1,576,320	09/14/2020
717611360		PORTERVILLE	CA		03/02/2017	4.450	860,000	0	0	0	0	0	2,341,080	09/16/2019
717611547		RICHVALE	CA		01/16/2018	3.860	2,380,800	0	0	0	0	0	4,836,994	11/24/2021
717611785		RICHVALE	CA		10/07/2019	3.460	1,200,000	0	0	0	0	0	2,437,998	11/24/2021
717611054		RUTHERFORD	CA		07/17/2015	4.650	33,404,020	0	0	0	0	0	86,391,498	12/30/2020
717611091		RUTHERFORD	CA		10/01/2015	3.980	8,280,000	0	0	0	0	0	28,031,479	04/27/2021
717612080		RUTHERFORD	CA		06/02/2021	3.050	2,281,900	0	0	0	0	0	7,725,241	04/27/2021
717611386		SAN ARDO	CA		01/01/2017	3.770	5,760,000	0	0	0	0	0	21,840,000	11/10/2020
717611392		SELMA	CA		09/21/2021	3.930	1,209,542	0	(508)	0	0	0	5,964,180	09/16/2019
717610678		SOLEDAD	CA		07/31/2013	3.650	2,253,333	0	0	0	0	0	8,884,164	09/02/2020
717610679		SOLEDAD	CA		09/10/2013	4.650	916,500	0	0	0	0	0	3,392,397	09/25/2019
717610682		SOLEDAD	CA		12/26/2013	3.910	2,107,785	0	0	0	0	0	3,570,914	09/21/2021
717610954		SOLEDAD	CA		09/21/2021	3.350	940,661	0	(4,932)	0	0	0	7,842,247	09/13/2021
717611209		SOLEDAD	CA		04/20/2016	3.800	5,720,000	0	0	0	0	0	13,453,000	09/30/2021
717611813		SOLEDAD	CA		01/08/2020	3.300	30,042,883	0	0	0	0	0	50,897,781	09/21/2021
717612102		SOLEDAD	CA		11/16/2021	3.260	16,472,500	0	0	0	0	0	27,907,235	09/21/2021
717610515		SONOMA	CA		06/25/2012	3.950	1,408,000	0	0	0	0	0	4,739,184	03/29/2019
717610946		SONOMA	CA		12/31/2014	4.050	450,000	0	0	0	0	0	1,514,653	03/29/2019
717610950		SONOMA	CA		03/23/2015	3.800	3,340,800	0	0	0	0	0	19,457,777	09/13/2021
717610951		SONOMA	CA		03/23/2015	3.800	1,584,000	0	0	0	0	0	12,356,651	09/13/2021
717611505		SONOMA	CA		10/02/2017	3.580	14,950,098	0	(22,116)	0	0	0	39,415,664	05/03/2021
717611643		SONOMA	CA		09/21/2021	4.070	34,672,207	0	(255,255)	0	0	0	78,401,746	07/28/2021
717611677		SONOMA	CA		01/04/2019	4.890	1,840,000	0	0	0	0	0	4,343,079	07/28/2021
717611692		SONOMA	CA		04/08/2019	4.350	1,320,000	0	0	0	0	0	4,442,979	03/29/2019
717611726		UKIAH	CA		07/01/2019	3.980	94,287,000	0	0	0	0	0	331,879,289	12/10/2020
717611626		VINA	CA		07/31/2018	4.550	1,920,000	0	0	0	0	0	17,439,580	09/13/2021
717611009		WASCO	CA		07/01/2015	3.750	6,166,125	0	0	0	0	0	17,398,395	09/13/2019

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611848		WASCO	CA		01/22/2020	3.800	58,154,925	0	0	0	0	0	98,644,081	09/02/2021
717611852		WASCO	CA		02/20/2020	3.800	12,212,535	0	0	0	0	0	20,715,266	09/02/2021
717612020		WASCO	CA		12/31/2020	3.250	3,060,480	0	0	0	0	0	5,191,297	09/02/2021
717612169		WASCO	CA		09/15/2021	3.020	2,583,280	0	0	0	0	0	4,381,864	09/02/2021
717610828		WESTMORLAND	CA		05/19/2014	4.070	3,314,500	0	0	0	0	0	10,402,795	12/15/2020
717611077		WESTMORLAND	CA		10/19/2015	4.550	573,658	0	0	0	0	0	1,872,000	01/06/2020
717611210		WESTMORLAND	CA		05/11/2016	3.950	6,142,000	0	0	0	0	0	13,194,000	12/15/2020
717612155		WHEATLAND	CA		10/14/2021	3.150	4,350,000	0	0	0	0	0	13,720,525	10/04/2021
717612172		WHEATLAND	CA		10/14/2021	3.150	1,650,000	0	0	0	0	0	5,204,337	10/04/2021
717611862		WILLIAMS	CA		06/16/2020	3.020	1,415,000	0	0	0	0	0	2,965,000	02/03/2020
717610802		WOODLAND	CA		03/27/2014	4.450	2,200,000	0	0	0	0	0	21,567,501	09/02/2020
717612105		WOODLAND	CA		07/28/2021	3.680	3,250,000	0	0	0	0	0	5,345,748	07/07/2021
717612106		WOODLAND	CA		07/28/2021	2.970	3,250,000	0	0	0	0	0	5,345,748	07/07/2021
717611721		AMHERST	CO		07/26/2019	5.150	2,470,748	0	0	0	0	0	4,666,431	07/12/2019
717611056		CENTER	CO		09/21/2021	4.500	1,132,318	0	(6,603)	0	0	0	2,952,226	09/20/2021
717611353		HUGO	CO		12/07/2016	4.550	3,337,207	0	0	0	0	0	7,549,374	09/11/2019
717611625		PUEBLO	CO		01/11/2019	4.650	4,760,339	0	0	0	0	0	13,236,989	12/16/2021
717611667		PUEBLO	CO		01/11/2019	1.790	1,500,000	0	0	0	0	0	4,171,031	12/16/2021
717610675		RIFLE	CO		04/05/2013	4.400	1,182,641	0	0	0	0	0	2,853,980	09/11/2019
717611200		ROGGEN	CO		06/02/2016	4.450	443,280	0	0	0	0	0	1,500,000	09/11/2019
717612164		SHERIDAN LAKE	CO		10/15/2021	3.500	8,000,000	0	0	0	0	0	17,443,968	09/24/2021
717611128		SPRINGFIELD	CO		12/18/2015	3.800	1,927,319	0	(1,081)	0	0	0	7,725,499	09/11/2019
717611085		STEAMBOAT SPRINGS	CO		09/08/2015	3.550	672,776	0	0	0	0	0	13,160,202	09/20/2018
717611088		WALSH	CO		08/21/2015	4.400	875,000	0	0	0	0	0	2,640,895	09/20/2021
717611608		ARCADIA	FL		09/21/2018	4.540	8,000,000	0	0	0	0	0	13,699,990	08/17/2020
717611322		CLEWISTON	FL		03/02/2017	4.400	11,760,000	0	0	0	0	0	23,967,099	12/14/2018
717611613		FORT PIERCE	FL		02/07/2019	5.650	4,781,382	0	0	0	0	0	9,600,002	12/20/2018
717610613		FROSTPROOF	FL		12/31/2012	5.350	4,222,411	0	0	0	0	0	16,547,073	10/01/2019
717611708		IMMOKALEE	FL		06/14/2019	4.050	20,420,374	0	0	0	0	0	30,846,350	06/15/2021
717612027		IMMOKALEE	FL		04/16/2021	3.070	11,628,551	0	0	0	0	0	17,400,072	03/26/2021
717610902		INDIANTOWN	FL		11/24/2014	4.600	19,789,200	0	0	0	0	0	42,284,059	10/16/2014
717611724		INDIANTOWN	FL		05/22/2019	4.500	10,976,980	0	0	0	0	0	19,686,975	12/03/2019
717611434		LAKE WALES	FL		06/29/2017	4.200	2,660,840	0	0	0	0	0	6,117,934	02/03/2021
717610449		PALM BEACH	FL		03/30/2012	4.750	25,070,872	0	(4,584)	0	0	0	53,465,053	12/03/2021
717610874		PALM BEACH	FL		09/15/2014	3.950	6,778,800	0	0	0	0	0	14,468,570	12/03/2021
717610978		PALM BEACH	FL		06/03/2015	3.900	12,594,340	0	0	0	0	0	31,822,722	06/03/2015
717612187		PALM BEACH	FL		12/20/2021	3.390	25,049,450	0	0	0	0	0	53,465,032	12/03/2021
717611220		SEBRING	FL		07/28/2016	3.790	8,840,000	0	0	0	0	0	18,375,106	11/28/2018
717611562		ST. CLOUD	FL		08/27/2018	4.950	5,641,941	0	0	0	0	0	12,300,010	05/15/2018
717610346		WEST PALM BEACH	FL		05/03/2011	6.600	1,085,000	0	0	0	0	0	7,829,487	12/02/2021
717611337		BAINBRIDGE	GA		12/28/2016	4.090	4,000,000	0	0	0	0	0	21,519,264	10/18/2021
717611718		BRITT	IA		03/27/2020	4.190	17,689,112	0	0	0	0	0	30,263,179	03/12/2020
717611806		BRITT	IA		03/27/2020	4.300	5,262,354	0	0	0	0	0	9,003,036	03/12/2020
717612112		CARROLL	IA		06/04/2021	2.750	3,000,000	0	0	0	0	0	6,265,001	05/06/2021
717611014		CORYDON	IA		05/27/2015	3.710	6,404,908	0	0	0	0	0	13,465,005	05/19/2015
717610849		FARMINGTON	IA		08/06/2014	4.000	775,902	0	0	0	0	0	1,496,912	09/11/2019
717610988		MASON CITY	IA		05/27/2015	3.710	5,001,092	0	0	0	0	0	11,491,082	05/19/2015
717611015		MOUNT AYR	IA		05/27/2015	3.710	13,904,879	0	0	0	0	0	32,437,629	12/21/2020
717611642		MOUNT AYR	IA		11/02/2018	4.650	475,116	0	0	0	0	0	1,108,360	12/21/2020
717611484		PARKERSBURG	IA		10/10/2017	3.400	5,000,000	0	0	0	0	0	10,524,472	09/30/2020
717611416		PAULLINA	IA		06/02/2017	3.740	1,166,737	0	0	0	0	0	4,916,908	09/11/2019
717611206		SIBLEY	IA		06/28/2016	3.200	3,960,000	0	0	0	0	0	9,312,074	06/02/2020
717611207		SIBLEY	IA		06/28/2016	3.850	5,280,000	0	0	0	0	0	12,416,083	06/02/2020
717611224		SIBLEY	IA		06/28/2016	6.000	500,000	0	0	0	0	0	1,175,773	06/02/2020
717610378		TRIPOLI	IA		12/01/2021	4.950	732,896	0	(1,120)	0	0	0	2,515,730	09/27/2021
717610998		TRIPOLI	IA		12/01/2021	4.300	283,750	0	(367)	0	0	0	1,000,723	09/27/2021
717610917		GLADSTONE	IL		12/23/2014	4.250	1,501,303	0	0	0	0	0	3,590,759	01/26/2021
717612032		GLADSTONE	IL		02/11/2021	3.350	2,714,420	0	0	0	0	0	6,492,244	01/26/2021
717610517		JOY	IL		06/22/2012	4.900	488,307	0	0	0	0	0	13,963,609	09/27/2021
717611658		LIVINGSTON	IL		02/13/2019	4.350	1,371,488	0	0	0	0	0	3,408,993	01/15/2019
717612179		MATTOON	IL		10/29/2021	2.750	4,500,000	0	0	0	0	0	8,789,498	10/08/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611146		MELVIN	IL		12/15/2015	3.550	481,347	0	0	0	0	0	2,760,067	09/13/2021
717612140		METCALF	IL		10/29/2021	2.750	4,500,000	0	0	0	0	0	15,121,826	10/06/2021
717611980		MONMOUTH	IL		11/13/2020	2.770	5,525,000	0	0	0	0	0	8,500,001	03/22/2021
717612133		SHELBYVILLE	IL		06/29/2021	3.390	4,172,000	0	0	0	0	0	6,419,128	09/23/2021
717610751		YORKVILLE	IL		11/12/2013	4.840	3,264,000	0	0	0	0	0	12,066,478	04/24/2019
717610355		AVON	IN		06/08/2011	5.700	847,991	0	0	0	0	0	2,525,304	09/02/2020
717610448		VINCENNES	IN		09/21/2021	4.300	314,395	0	(2,728)	0	0	0	3,443,471	09/13/2021
717611283		PEMBROKE	KY		08/09/2016	3.600	3,183,485	0	0	0	0	0	9,998,587	09/11/2019
717611284		PEMBROKE	KY		08/09/2016	3.550	90,793	0	0	0	0	0	1,957,000	04/11/2017
717610857		STURGIS	KY		06/27/2014	3.950	136,811	0	0	0	0	0	1,445,605	09/11/2019
717610568		DONALDSONVILLE	LA		09/17/2012	5.200	2,235,240	0	0	0	0	0	5,158,311	09/13/2021
717611291		FOLSOM	LA		10/26/2016	4.400	1,100,000	0	0	0	0	0	2,402,993	01/27/2020
717612188		MONTEREY	LA		12/20/2021	2.770	147,990,000	0	0	0	0	0	255,883,750	12/06/2021
717611933		PINEVILLE	LA		03/17/2021	2.900	67,750,000	0	0	0	0	0	160,613,268	11/12/2021
717610541		RACELAND	LA		09/11/2012	4.000	1,250,000	0	0	0	0	0	21,457,783	09/20/2018
717611698		CARO	MI		04/03/2019	5.700	5,835,453	0	0	0	0	0	10,836,341	03/25/2021
717611703		CARO	MI		04/03/2019	5.150	4,364,589	0	0	0	0	0	8,104,966	03/25/2021
717611573		EDWARDSBURG	MI		12/10/2018	5.250	17,541,382	0	(15,404)	0	0	0	41,388,149	06/17/2020
717611592		EDWARDSBURG	MI		12/10/2018	4.750	3,427,621	0	(4,669)	0	0	0	8,177,428	06/17/2020
717610851		LITCHFIELD	MI		09/19/2014	4.200	1,120,808	0	0	0	0	0	2,861,921	09/02/2020
717610980		UNION CITY	MI		02/13/2015	3.700	2,499,249	0	0	0	0	0	9,191,257	09/27/2021
717609325		ALBERT LEA	MN		09/30/2004	6.650	150,835	0	0	0	0	0	3,497,683	09/27/2021
717611364		EVANSVILLE	MN		02/09/2017	4.650	12,055,795	0	(31,541)	0	0	0	24,943,442	08/06/2021
717611670		GALESBURG	MN		03/06/2019	4.950	1,339,466	0	0	0	0	0	3,086,000	02/28/2019
717610713		LAMBERTON	MN		06/27/2013	3.650	887,494	0	0	0	0	0	2,737,174	09/11/2019
717611523		LISMORE	MN		11/06/2017	4.050	626,679	0	0	0	0	0	3,199,042	09/02/2020
717611686		MOUNTAINLAKE	MN		03/21/2019	4.350	788,773	0	0	0	0	0	1,477,324	09/02/2020
717612099		MURDOCK	MN		06/17/2021	3.260	1,300,000	0	0	0	0	0	2,844,000	05/27/2021
717612100		MURDOCK	MN		06/17/2021	3.260	1,800,000	0	0	0	0	0	4,209,002	05/27/2021
717612101		MURDOCK	MN		06/17/2021	3.260	2,650,000	0	0	0	0	0	5,891,674	05/28/2021
717611047		WESTBROOK	MN		06/09/2015	3.750	706,571	0	0	0	0	0	3,264,039	09/13/2021
717611312		ZUMBROTA	MN		10/12/2016	3.950	268,124	0	0	0	0	0	681,386	09/11/2019
717611315		ZUMBROTA	MN		10/12/2016	4.450	132,442	0	0	0	0	0	336,576	09/11/2019
717610999		BELL CITY	MO		09/02/2015	3.850	4,347,197	0	(8,099)	0	0	0	15,368,328	09/02/2020
717610546		CHILLICOTHE	MO		07/13/2012	4.400	772,597	0	0	0	0	0	4,396,753	09/13/2021
717611672		DUDLEY	MO		01/10/2019	4.600	3,394,354	0	0	0	0	0	16,222,669	09/13/2021
717609784		HOPKINS	MO		05/01/2007	6.150	14,537	0	0	0	0	0	4,099,873	09/14/2017
717612093		KENNETT	MO		04/26/2021	3.470	5,600,000	0	0	0	0	0	8,640,000	04/19/2021
717611728		MALDEN	MO		09/21/2021	3.720	1,568,809	0	(1,780)	0	0	0	3,103,556	07/18/2019
717611729		MALDEN	MO		09/21/2021	3.720	232,137	0	(263)	0	0	0	459,287	07/18/2019
717611730		MALDEN	MO		09/21/2021	3.720	1,869,722	0	(2,121)	0	0	0	3,699,286	07/18/2019
717611731		MALDEN	MO		09/21/2021	3.720	512,838	0	(582)	0	0	0	1,014,653	07/18/2019
717611732		MALDEN	MO		09/21/2021	3.720	7,362,333	0	(8,352)	0	0	0	14,566,495	07/18/2019
717611148		PERRYVILLE	MO		03/24/2016	4.050	1,842,460	0	0	0	0	0	4,646,591	09/11/2019
717610658		POPLAR BLUFF	MO		04/18/2013	3.700	521,688	0	0	0	0	0	2,050,631	09/11/2019
717611775		ANGUILLA	MS		10/01/2019	3.750	240,767	0	0	0	0	0	1,152,000	09/04/2019
717611760		ANGUILLA	MS		08/30/2019	4.450	1,681,234	0	(589)	0	0	0	2,827,976	08/14/2019
717611127		BATESVILLE	MS		09/21/2016	3.750	704,944	0	0	0	0	0	2,756,551	09/17/2019
717611255		CLARKSDALE	MS		06/22/2016	3.650	895,156	0	0	0	0	0	3,300,000	09/17/2019
717611280		CLEVELAND	MS		08/10/2016	3.850	616,532	0	0	0	0	0	4,852,136	01/14/2020
717610587		GLEN ALLAN	MS		10/02/2012	3.500	12,871	0	0	0	0	0	365,041	09/13/2021
717611870		GREENVILLE	MS		05/06/2020	3.300	6,572,680	0	0	0	0	0	17,124,270	04/16/2020
717611096		INDIANOLA	MS		11/12/2015	3.750	2,092,371	0	0	0	0	0	7,831,847	09/13/2021
717611281		LAKE CORMORANT	MS		08/18/2016	3.200	493,984	0	0	0	0	0	2,450,001	09/17/2019
717610662		MAYERSVILLE	MS		06/17/2013	3.300	2,544,882	0	0	0	0	0	25,272,018	12/14/2017
717611451		MIDNIGHT	MS		06/09/2017	3.870	6,260,003	0	0	0	0	0	14,508,965	06/06/2017
717611464		MIDNIGHT	MS		06/09/2017	1.690	2,880,000	0	0	0	0	0	6,675,037	06/06/2017
717611026		ROBINSONVILLE	MS		05/15/2015	4.550	189,449	0	0	0	0	0	675,278	09/13/2021
717611391		SHELBY	MS		01/27/2017	3.900	3,707,419	0	0	0	0	0	8,854,614	09/17/2019
717610595		TUNICA	MS		12/11/2012	3.950	377,259	0	0	0	0	0	1,881,364	09/13/2021
717611804		TUNICA	MS		02/03/2020	3.410	3,887,048	0	0	0	0	0	8,103,977	01/22/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717612034		TUNICA	MS		03/03/2021	2.650	3,375,854	0	0	0	0	0	7,386,251	08/13/2021
717612035		TUNICA	MS		03/03/2021	2.650	985,651	0	0	0	0	0	2,156,576	08/13/2021
717612036		TUNICA	MS		03/03/2021	2.650	985,651	0	0	0	0	0	2,156,576	08/13/2021
717612037		TUNICA	MS		09/10/2021	2.700	3,134,877	0	0	0	0	0	6,858,989	08/13/2021
717612038		TUNICA	MS		05/10/2021	2.650	1,177,057	0	0	0	0	0	4,225,002	04/30/2021
717610162		DILLON	MT		03/02/2010	7.100	108,524	0	0	0	0	0	2,199,762	09/22/2016
717610991		MEAGHER	MT		04/23/2015	4.700	721,216	0	0	0	0	0	6,926,121	09/27/2021
717609499		MELVILLE	MT		09/21/2021	6.050	218,742	0	(2,503)	0	0	0	8,880,404	09/11/2019
717611426		IMPERIAL	NE		06/09/2017	4.250	1,535,053	0	0	0	0	0	4,936,547	09/11/2019
717610913		JACKSON	NE		12/30/2014	4.600	2,674,604	0	0	0	0	0	8,674,315	09/11/2019
717611168		JACKSON	NE		02/01/2016	4.750	713,380	0	0	0	0	0	2,313,647	09/11/2019
717610624		OSMOND	NE		02/20/2013	4.250	404,519	0	0	0	0	0	1,829,466	09/11/2019
717612135		VALENTINE	NE		07/23/2021	3.450	4,461,956	0	0	0	0	0	9,026,030	06/25/2021
717610732		YERINGTON	NV		08/23/2013	4.790	793,180	0	0	0	0	0	2,321,287	01/05/2021
717611006		YERINGTON	NV		09/21/2021	4.550	3,099,584	0	(9,839)	0	0	0	11,000,001	05/01/2020
717611278		YERINGTON	NV		09/22/2016	3.440	3,873,418	0	0	0	0	0	9,285,485	12/21/2021
717611303		YERINGTON	NV		09/22/2016	3.280	390,600	0	0	0	0	0	936,355	12/21/2021
717611668		YERINGTON	NV		12/17/2018	5.020	669,232	0	0	0	0	0	1,958,544	01/05/2021
717611842		YERINGTON	NV		01/14/2021	4.010	1,189,752	0	0	0	0	0	3,481,881	01/05/2021
717610429		CLYDE	OH		12/05/2011	5.900	283,149	0	0	0	0	0	940,404	09/14/2017
717611245		COLUMBUS	OH		08/12/2016	3.780	5,678,223	0	0	0	0	0	14,650,001	12/21/2020
717611621		CRESTLINE	OH		10/04/2018	4.750	3,388,061	0	0	0	0	0	9,735,937	10/29/2021
717611449		NEW BLOOMINGTON	OH		07/20/2017	3.380	379,019	0	0	0	0	0	1,674,401	09/11/2019
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	614,618	0	0	0	0	0	3,248,809	09/20/2018
717611292		ANTLERS	OK		09/19/2016	3.610	3,500,000	0	0	0	0	0	4,545,375	12/16/2019
717611681		ANTLERS	OK		03/14/2019	4.640	3,473,350	0	0	0	0	0	4,510,775	12/16/2019
717611746		ANTLERS	OK		02/12/2020	3.930	5,500,000	0	0	0	0	0	21,349,224	01/22/2021
717611866		BAKER CITY	OR		05/13/2020	3.020	6,860,000	0	0	0	0	0	17,446,220	05/11/2020
717611135		BOARDMAN	OR		11/20/2015	3.910	9,610,200	0	0	0	0	0	33,875,433	07/29/2020
717611140		BOARDMAN	OR		11/20/2015	3.910	7,587,000	0	0	0	0	0	26,743,796	07/29/2020
717611700		BOARDMAN	OR		03/01/2019	4.260	23,583,637	0	(117,823)	0	0	0	53,974,926	01/03/2020
717611858		BOARDMAN	OR		03/30/2020	3.220	4,517,541	0	0	0	0	0	12,142,476	08/24/2021
717611902		BOARDMAN	OR		09/17/2020	2.300	3,269,862	0	0	0	0	0	11,526,087	07/29/2020
717611053		CARLTON	OR		11/18/2015	4.490	1,718,889	0	0	0	0	0	4,482,794	02/05/2021
717611242		CARLTON	OR		05/31/2016	4.200	103,134	0	0	0	0	0	268,971	02/05/2021
717611412		CARLTON	OR		06/09/2017	4.500	173,562	0	0	0	0	0	452,645	02/05/2021
717611754		CARLTON	OR		07/25/2019	4.200	302,223	0	0	0	0	0	788,181	02/05/2021
717611981		CARLTON	OR		03/11/2021	3.200	955,235	0	0	0	0	0	2,491,211	02/05/2021
717610810		CORVALLIS	OR		04/25/2014	4.180	2,280,000	0	0	0	0	0	28,654,760	09/02/2020
717611516		DILLARD	OR		11/08/2017	3.935	3,412,520	0	0	0	0	0	13,336,939	07/28/2021
717611517		DILLARD	OR		07/02/2018	4.045	4,139,490	0	0	0	0	0	16,178,180	07/28/2021
717611518		DILLARD	OR		08/01/2018	3.820	17,715,981	0	0	0	0	0	69,238,455	07/28/2021
717611519		DILLARD	OR		08/01/2018	4.075	10,370,330	0	0	0	0	0	40,529,787	07/28/2021
717611370		ELSIE	OR		12/15/2016	3.520	17,600,000	0	0	0	0	0	81,243,040	09/22/2021
717612008		ELSIE	OR		12/31/2020	2.530	5,592,000	0	0	0	0	0	25,813,091	09/22/2021
717610563		HOOD RIVER	OR		09/18/2012	4.700	1,472,000	0	0	0	0	0	4,510,582	09/02/2020
717611354		LEBANON	OR		09/21/2021	3.990	1,650,312	0	(1,530)	0	0	0	4,218,602	04/01/2021
717611790		LEBANON	OR		10/09/2019	3.950	4,015,128	0	0	0	0	0	10,328,183	04/01/2021
717610974		SAINT PAUL	OR		03/16/2015	4.080	1,250,000	0	0	0	0	0	3,233,055	06/07/2021
717612110		SAINT PAUL	OR		07/06/2021	3.320	690,000	0	0	0	0	0	1,784,645	06/07/2021
717610710		SALEM	OR		08/12/2013	4.750	748,000	0	0	0	0	0	2,043,751	09/16/2019
717610830		SALEM	OR		05/23/2014	5.520	3,175,000	0	0	0	0	0	4,170,069	05/18/2021
717612096		SALEM	OR		06/24/2021	3.700	2,500,000	0	0	0	0	0	7,420,766	05/18/2021
717611581		SILVERTON	OR		05/07/2018	4.580	1,745,920	0	0	0	0	0	3,199,237	04/18/2019
717611706		SILVERTON	OR		04/25/2019	5.900	396,800	0	0	0	0	0	727,099	04/18/2019
717611095		THE DALLES	OR		11/16/2015	3.950	4,204,000	0	0	0	0	0	10,342,154	10/15/2021
717611377		THE DALLES	OR		01/30/2017	3.950	847,670	0	0	0	0	0	2,085,331	10/15/2021
717611579		WOODBURN	OR		10/26/2018	4.550	2,373,743	0	0	0	0	0	5,293,889	09/13/2021
717610505		BENEZETT	PA		08/31/2012	4.800	4,953,600	0	0	0	0	0	29,818,845	08/09/2021
717611129		BENEZETT	PA		11/24/2015	3.990	9,759,951	0	0	0	0	0	58,751,384	08/09/2021
717612141		BENEZETT	PA		09/07/2021	2.572	6,930,000	0	0	0	0	0	41,716,124	08/09/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610963		AMHERST	SD		03/25/2015	4.000	1,682,852	0	0	0	0	0	8,213,852	09/27/2021
717611004		FAITH	SD		05/19/2015	3.750	611,365	0	0	0	0	0	3,414,781	09/20/2021
717611063		HARROLD	SD		09/21/2021	3.950	3,054,414	0	(14,031)	0	0	0	16,790,337	07/27/2017
717611469		HARROLD	SD		09/21/2021	4.100	912,090	0	(1,083)	0	0	0	5,209,667	07/27/2017
717610689		HAYES	SD		06/20/2013	3.800	1,899,084	0	0	0	0	0	7,472,075	09/11/2019
717611684		HIGHMORE	SD		03/11/2019	5.650	864,947	0	0	0	0	0	3,240,001	03/06/2019
717611097		MILESVILLE	SD		11/24/2015	4.000	877,530	0	0	0	0	0	4,002,382	09/20/2021
717610581		PLANKINTON	SD		08/27/2012	4.550	759,952	0	0	0	0	0	5,752,685	09/27/2021
717610981		SUMMIT	SD		09/21/2021	4.300	921,743	0	(4,749)	0	0	0	2,200,082	09/11/2019
717611379		WHITE RIVER	SD		01/09/2017	4.550	723,666	0	0	0	0	0	3,302,101	09/11/2019
717611741		SOUTH FULTON	TN		09/04/2019	4.400	2,052,699	0	0	0	0	0	4,315,688	08/14/2019
717610524		TULIA	TX		05/31/2012	4.250	251,519	0	0	0	0	0	1,303,367	09/02/2020
717610724		PHENIX	VA		08/22/2013	5.470	15,640,000	0	0	0	0	0	53,700,031	08/12/2021
717611825		BREWSTER	WA		06/04/2020	4.500	112,133,250	0	0	0	0	0	218,713,492	11/22/2021
717611826		BREWSTER	WA		06/04/2020	3.250	16,000,000	0	0	0	0	0	31,207,551	11/22/2021
717612117		CENTRALIA	WA		08/31/2021	3.030	8,220,000	0	0	0	0	0	26,757,880	08/20/2021
717611046		GRANDVIEW	WA		08/10/2015	4.800	555,000	0	0	0	0	0	2,962,211	09/13/2021
717611964		KING COUNTRY	WA		11/12/2020	3.100	12,000,000	0	0	0	0	0	22,780,400	06/16/2021
717611966		KING COUNTRY	WA		11/12/2020	3.100	1,514,753	0	0	0	0	0	2,875,544	06/16/2021
717611428		KLICKITAT	WA		06/15/2017	3.700	2,289,833	0	0	0	0	0	6,745,457	09/16/2019
717610600		PASCO	WA		12/31/2012	4.400	1,072,000	0	0	0	0	0	3,597,046	02/19/2020
717611124		PASCO	WA		11/23/2015	4.950	376,000	0	0	0	0	0	1,261,654	02/19/2020
717610481		PATEROS	WA		08/28/2012	4.630	1,664,000	0	0	0	0	0	8,972,761	09/13/2021
717611967		ROYAL CITY	WA		12/30/2020	4.480	45,096,134	0	0	0	0	0	129,098,514	11/16/2021
717610738		WENATCHEE	WA		09/26/2013	4.700	1,920,000	0	0	0	0	0	8,671,507	09/16/2019
717610912		YAKIMA	WA		12/30/2014	4.350	5,400,000	0	0	0	0	0	11,438,559	07/15/2019
717612128		YAKIMA	WA		07/14/2021	3.320	22,317,600	0	0	0	0	0	44,059,597	06/28/2021
717612129		YAKIMA	WA		07/14/2021	3.320	5,579,400	0	0	0	0	0	11,014,899	06/28/2021
717611406		DARLINGTON	WI		05/16/2017	3.950	4,331,487	0	0	0	0	0	14,669,361	09/20/2021
717611246		LAONA	WI		08/04/2016	4.250	5,186,579	0	0	0	0	0	16,527,076	07/29/2021
717611779		LAONA	WI		10/11/2019	3.500	1,500,000	0	0	0	0	0	4,779,763	07/29/2021
0199999. Mortgages in good standing - Farm Mortgages							3,041,704,960	0	(524,208)	0	0	0	7,851,633,724	XXX
752000239		BRISBANE	AUS		09/21/2021	4.300	5,120,178	0	(44,863)	0	0	(308,492)	18,776,391	12/17/2021
752200013		BRISBANE	AUS		07/23/2021	5.500	12,468,907	0	0	0	0	(122,623)	24,937,834	07/23/2021
752200014		BRISBANE	AUS		06/30/2021	5.750	5,393,215	0	0	0	243,330	(249,190)	52,353,096	06/30/2021
752000217		MELBOURNE	AUS		01/24/2018	4.700	62,162,775	0	0	0	0	(3,813,300)	149,190,660	12/31/2021
752200001		MELBOURNE	AUS		04/08/2019	1.815	31,144,673	0	0	0	933,210	(953,942)	71,107,332	04/10/2019
752000284		MORISSET	AUS		10/25/2019	3.340	11,632,800	0	0	0	0	(713,600)	15,942,362	12/02/2021
752000086		PARRAMATTA	AUS		03/30/2015	4.670	30,274,361	0	0	0	0	(1,857,144)	487,042,846	12/17/2021
752000144		SYDNEY	AUS		07/08/2016	4.350	7,661,430	0	0	0	0	(469,981)	15,206,311	12/02/2021
752000329		SYDNEY	AUS		12/23/2019	3.400	50,384,565	0	0	0	0	(3,090,780)	343,024,496	12/17/2021
752200006		SYDNEY	AUS		10/04/2019	6.000	21,858,907	0	0	0	2,140,522	(987,514)	31,408,560	06/29/2021
706110294		CHANDLER	AZ		04/06/2017	4.160	6,811,662	0	(3,649)	0	0	0	8,922,239	12/08/2021
706111038		CHANDLER	AZ		01/29/2020	3.360	4,480,150	0	0	0	0	0	7,158,515	12/10/2021
706111262		CHANDLER	AZ		09/14/2021	2.850	14,040,436	0	0	0	0	0	20,367,402	09/14/2021
706110860		GLENDALE	AZ		08/29/2019	2.601	7,682,274	0	0	0	0	0	11,022,630	11/29/2021
706111219		GLENDALE	AZ		05/27/2021	2.610	46,800,000	0	0	0	0	0	60,064,000	05/27/2021
706109745		PHOENIX	AZ		07/29/2019	3.510	5,983,445	0	0	0	0	0	19,920,854	08/18/2021
706110146		PHOENIX	AZ		07/20/2016	3.490	5,450,087	0	0	0	0	0	11,008,045	10/08/2021
706110147		PHOENIX	AZ		07/20/2016	3.490	2,362,637	0	0	0	0	0	3,819,856	10/08/2021
706111214		PHOENIX	AZ		05/24/2021	2.604	36,530,000	0	0	0	0	0	47,374,000	05/24/2021
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	5,538,470	0	0	0	0	0	19,859,857	08/18/2021
706110113		SCOTTSDALE	AZ		09/21/2021	3.900	21,404,839	0	6,375	0	0	0	24,451,994	09/19/2021
706110410		SCOTTSDALE	AZ		06/23/2017	3.770	41,256,900	0	0	0	0	0	76,361,535	09/17/2021
706111054		SCOTTSDALE	AZ		03/30/2020	3.000	15,438,700	0	0	0	0	0	27,551,336	10/07/2021
706110417		SUN CITY WEST	AZ		11/08/2017	3.970	5,146,000	0	0	0	0	0	9,068,338	12/17/2021
706109671		ALAMEDA	CA		11/23/2015	4.540	18,128,474	0	0	0	0	0	27,256,290	12/14/2021
706109994		ALAMO	CA		12/21/2015	3.790	26,059,556	0	0	0	0	0	39,606,422	12/10/2021
706110369		ALISO VIEJO	CA		08/10/2017	3.880	6,812,052	0	0	0	0	0	10,920,318	07/28/2021
706109369		ANAHEIM	CA		11/06/2013	4.430	3,647,467	0	0	0	0	0	12,831,853	11/08/2021
706109799		ANAHEIM	CA		05/01/2015	3.320	13,669,444	0	0	0	0	0	35,704,886	08/18/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110084		ANAHEIM	CA		05/31/2016	3.660	7,556,601	0	(4,559)	0	0	0	15,747,847	10/07/2021
706106798		BAKERSFIELD	CA		11/07/2006	6.200	3,068,445	0	0	0	0	0	12,827,015	12/10/2021
706109617		BERKELEY	CA		10/01/2014	3.890	5,721,877	0	0	0	0	0	13,201,139	10/07/2021
706109623		BERKELEY	CA		01/30/2015	3.610	8,952,262	0	0	0	0	0	11,806,170	12/10/2021
706110518		BERKELEY	CA		06/05/2018	4.400	36,768,551	0	(20,141)	0	0	0	81,777,988	08/18/2021
706108630		BREA	CA		11/14/2011	4.490	17,614,045	0	0	0	0	0	42,731,958	08/18/2021
706111306		BRENTWOOD	CA		09/30/2021	2.254	32,298,246	0	(8,969)	0	0	0	47,242,000	09/29/2021
706110154		BUENA PARK	CA		07/28/2016	3.210	15,208,500	0	0	0	0	0	54,438,210	12/10/2021
706110749		BURBANK	CA		06/21/2019	3.720	64,517,000	0	0	0	0	0	107,342,877	12/08/2021
706108751		CALABASAS	CA		07/11/2012	3.600	4,655,370	0	0	0	0	0	13,499,009	08/18/2021
706109210		CALABASAS	CA		09/03/2013	3.880	18,000,000	0	0	0	0	0	41,344,982	08/18/2021
706111216		CAMARILLO	CA		05/06/2021	3.630	30,408,125	0	0	0	0	0	31,542,483	05/06/2021
706108425		CARSON	CA		12/28/2010	5.030	1,968,691	0	0	0	0	0	8,842,235	08/18/2021
706108510		CARSON	CA		08/01/2011	5.730	7,738,690	0	0	0	0	0	34,604,794	08/18/2021
706108838		CARSON	CA		07/19/2012	3.790	10,397,997	0	0	0	0	0	42,530,579	08/18/2021
706110223		CARSON	CA		01/19/2017	3.430	5,041,166	0	(1,911)	0	0	0	9,139,269	08/18/2021
706110419		CARSON	CA		03/20/2018	3.650	6,793,193	0	0	0	0	0	14,221,693	08/18/2021
706110844		CARSON	CA		02/20/2020	3.710	17,848,418	0	0	0	0	0	27,424,883	10/07/2021
706110946		CARSON	CA		12/16/2019	3.280	21,284,100	0	0	0	0	0	51,171,358	10/08/2021
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	10,576,676	0	(16,739)	0	0	0	36,400,110	11/08/2021
706109970		CASTRO VALLEY	CA		02/22/2016	4.190	2,939,823	0	(3,106)	0	0	0	10,152,465	11/08/2021
706108288		CHINO	CA		05/26/2010	6.110	23,368,285	0	0	0	0	0	121,210,001	08/18/2021
706109225		CHINO	CA		10/15/2013	5.190	9,446,950	0	0	0	0	0	31,614,318	08/18/2021
706109268		CHINO	CA		10/15/2013	4.220	9,278,840	0	0	0	0	0	38,299,017	08/18/2021
706109496		CHINO	CA		12/03/2014	4.750	5,605,235	0	0	0	0	0	8,426,413	10/27/2021
706109529		CHINO	CA		11/18/2014	4.010	27,450,135	0	(12,900)	0	0	0	64,248,430	08/18/2021
706109530		CHINO	CA		04/01/2015	4.180	9,629,583	0	0	0	0	0	22,713,602	08/18/2021
706109531		CHINO	CA		08/03/2015	4.390	2,645,789	0	0	0	0	0	5,855,943	08/18/2021
706109585		CHINO	CA		07/30/2015	5.040	1,457,679	0	0	0	0	0	2,249,907	10/27/2021
706109909		CHINO	CA		12/01/2021	3.900	2,788,329	0	(3,738)	0	0	0	7,354,135	10/07/2021
706109913		CHINO	CA		12/01/2021	3.920	3,129,785	0	(4,238)	0	0	0	2,581,060	08/18/2021
706110006		CHINO	CA		04/01/2016	4.040	3,871,810	0	0	0	0	0	9,933,432	10/07/2021
706110007		CHINO	CA		04/01/2016	4.040	2,522,004	0	0	0	0	0	6,872,222	10/07/2021
706110027		CHINO	CA		10/13/2016	4.210	14,348,133	0	0	0	0	0	21,569,678	10/27/2021
706110221		CHINO	CA		05/31/2017	3.620	14,914,253	0	0	0	0	0	22,420,789	10/27/2021
706110226		CHINO	CA		06/01/2017	3.670	2,665,432	0	0	0	0	0	6,859,883	10/27/2021
706110227		CHINO	CA		06/01/2017	3.670	2,569,009	0	0	0	0	0	5,571,140	08/18/2021
706110229		CHINO	CA		06/01/2017	3.670	8,044,509	0	0	0	0	0	18,618,612	10/27/2021
706110231		CHINO	CA		06/01/2017	3.550	1,669,553	0	0	0	0	0	3,395,797	10/27/2021
706110422		CHINO	CA		10/31/2017	3.700	5,754,473	0	0	0	0	0	9,072,561	08/18/2021
706110427		CHINO	CA		10/31/2017	3.700	5,617,888	0	0	0	0	0	8,847,688	08/18/2021
706110467		CHINO	CA		02/08/2018	3.800	4,319,567	0	0	0	0	0	11,267,173	10/08/2021
706110478		CHINO	CA		10/18/2018	4.130	49,062,528	0	(8,470)	0	0	0	73,937,141	12/10/2021
706111136		CHINO	CA		12/10/2020	3.140	24,974,157	0	0	0	0	0	38,448,907	12/10/2021
706111138		CHINO	CA		12/10/2020	3.180	21,044,455	0	0	0	0	0	31,616,527	10/08/2021
706111139		CHINO	CA		12/10/2020	3.140	27,464,663	0	0	0	0	0	42,253,519	12/10/2021
706110307		CHINO HILLS	CA		04/28/2017	3.840	15,403,851	0	0	0	0	0	26,991,795	09/19/2021
706110622		CHINO HILLS	CA		03/04/2019	4.180	41,586,658	0	0	0	0	0	66,169,404	12/10/2021
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	1,723,875	0	0	0	0	0	5,684,809	08/18/2021
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	16,731,063	0	0	0	0	0	85,930,360	08/18/2021
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	4,056,945	0	0	0	0	0	14,920,876	10/07/2021
706109901		CITY OF INDUSTRY	CA		12/01/2021	3.900	11,831,349	0	(15,861)	0	0	0	21,490,651	08/18/2021
706109903		CITY OF INDUSTRY	CA		12/01/2021	3.900	3,712,562	0	(4,977)	0	0	0	3,934,489	08/18/2021
706110089		CITY OF INDUSTRY	CA		07/01/2016	3.790	6,678,826	0	0	0	0	0	15,354,491	10/07/2021
706110117		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,716,243	0	0	0	0	0	5,615,236	08/18/2021
706110118		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,749,346	0	0	0	0	0	7,161,192	10/07/2021
706110121		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,126,091	0	0	0	0	0	6,019,282	08/18/2021
706110465		CITY OF INDUSTRY	CA		02/08/2018	3.800	5,045,802	0	0	0	0	0	7,433,389	10/27/2021
706110833		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,628,939	0	0	0	0	0	5,638,277	09/19/2021
706110834		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,402,781	0	0	0	0	0	4,672,351	10/08/2021
706110835		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,935,530	0	0	0	0	0	7,414,474	11/08/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110836		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,076,380	0	0	0	0	0	1,614,341	09/17/2021
706110837		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,762,803	0	0	0	0	0	3,587,023	09/19/2021
706110838		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,558,710	0	0	0	0	0	3,603,930	10/27/2021
706110839		CITY OF INDUSTRY	CA		09/16/2019	3.860	4,081,634	0	0	0	0	0	5,454,995	09/20/2021
706110840		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,171,213	0	0	0	0	0	2,952,856	09/20/2021
706111024		CITY OF INDUSTRY	CA		05/21/2021	3.974	27,250,168	0	0	0	0	0	53,984,480	05/21/2021
706111025		CITY OF INDUSTRY	CA		05/21/2021	4.010	8,117,370	0	0	0	0	0	16,564,892	05/21/2021
706102048		COMPTON	CA		05/01/2018	7.420	559,800	0	(23,580)	0	0	0	17,259,905	08/18/2021
706102103		COMPTON	CA		05/01/2018	7.350	200,246	0	(11,060)	0	0	0	16,475,388	08/18/2021
706103223		COMPTON	CA		10/22/1998	7.750	56,335	0	0	0	0	0	1,796,631	08/18/2021
706103639		COMPTON	CA		09/28/1999	7.820	393,507	0	0	0	0	0	8,022,060	08/18/2021
706108253		COMPTON	CA		02/10/2010	6.300	4,068,024	0	0	0	0	0	25,018,475	10/07/2021
706108509		COMPTON	CA		05/05/2011	5.560	2,114,930	0	0	0	0	0	8,014,533	08/18/2021
706110537		CONCORD	CA		05/23/2018	3.960	13,260,000	0	0	0	0	0	24,114,186	08/18/2021
706111210		CONCORD	CA		04/30/2021	3.630	90,361,375	0	0	0	0	0	148,869,017	05/06/2021
706111223		CONCORD	CA		06/15/2021	3.670	21,481,368	0	0	0	0	0	29,418,007	06/15/2021
706109290		CORONA	CA		11/06/2013	4.430	7,463,278	0	0	0	0	0	33,397,368	11/08/2021
706109477		CORONA	CA		06/02/2014	4.540	12,902,119	0	0	0	0	0	32,481,438	08/18/2021
706109557		CORONA	CA		08/18/2014	4.780	41,401,478	0	0	0	0	0	95,910,702	12/10/2021
706110082		CORONA	CA		01/12/2017	3.970	3,080,266	0	0	0	0	0	7,410,233	08/18/2021
706110160		CORONA	CA		12/16/2016	4.200	21,276,240	0	0	0	0	0	35,171,933	12/10/2021
706110488		CORTE MADERA	CA		03/06/2018	3.560	57,021,000	0	0	0	0	0	107,648,010	10/08/2021
706111250		CORTE MADERA	CA		07/28/2021	3.360	30,903,762	0	(8,505)	0	0	0	42,683,970	11/29/2021
706108714		COSTA MESA	CA		06/21/2012	4.090	3,318,905	0	0	0	0	0	13,254,444	11/08/2021
706109467		COSTA MESA	CA		01/07/2015	4.570	9,881,020	0	(4,322)	0	0	0	19,297,880	09/27/2021
706109783		COSTA MESA	CA		04/29/2015	3.750	44,640,000	0	0	0	0	0	119,796,295	07/28/2021
706110202		COSTA MESA	CA		01/26/2018	3.800	22,643,035	0	0	0	0	0	67,040,059	12/10/2021
706110238		COSTA MESA	CA		12/28/2016	3.190	48,200,711	0	(50,380)	0	0	0	89,380,967	10/27/2021
706111186		COSTA MESA	CA		05/20/2021	2.900	150,221,630	0	0	0	0	0	500,181,425	05/20/2021
706109445		CYPRESS	CA		03/27/2014	4.700	17,433,661	0	0	0	0	0	63,828,363	08/18/2021
706109676		CYPRESS	CA		11/25/2014	4.080	3,511,607	0	0	0	0	0	9,277,025	10/07/2021
706109805		CYPRESS	CA		05/01/2015	3.900	1,324,377	0	0	0	0	0	2,908,256	08/18/2021
706110435		DANA POINT	CA		11/01/2017	3.390	29,950,892	0	0	0	0	0	71,804,401	08/18/2021
706110037		DANVILLE	CA		03/31/2016	3.500	52,056,108	0	0	0	0	0	78,101,171	09/17/2021
706110203		DANVILLE	CA		05/22/2017	4.280	5,576,336	0	(17,841)	0	0	0	9,750,932	12/10/2021
706110898		DANVILLE	CA		11/05/2019	3.870	9,150,202	0	0	0	0	0	35,749,851	09/17/2021
706109441		DUBLIN	CA		05/13/2014	3.740	29,135,231	0	(57,935)	0	0	0	49,674,096	10/08/2021
706111145		EASTVALE	CA		01/28/2021	2.560	36,081,830	0	0	0	0	0	64,579,445	01/28/2021
706110293		EL SEGUNDO	CA		06/05/2017	3.830	28,909,000	0	0	0	0	0	45,165,461	09/17/2021
706109392		FONTANA	CA		02/07/2014	4.600	2,604,686	0	0	0	0	0	6,991,848	08/18/2021
706110487		FONTANA	CA		03/27/2018	3.750	27,450,000	0	0	0	0	0	67,497,129	08/18/2021
706111153		FONTANA	CA		12/16/2020	2.610	40,101,001	0	0	0	0	0	54,007,179	11/08/2021
706110425		FREMONT	CA		09/29/2017	3.420	12,924,620	0	0	0	0	0	44,979,195	08/18/2021
706110544		FREMONT	CA		06/26/2018	3.940	15,835,500	0	0	0	0	0	29,452,738	12/14/2021
706110904		GARDEN GROVE	CA		12/10/2019	3.150	25,084,528	0	0	0	0	0	55,398,740	09/27/2021
706109525		GLENDALE	CA		09/05/2014	4.060	55,653,627	0	0	0	0	0	145,778,826	09/10/2021
706109517		GOLETA	CA		07/24/2014	4.400	17,654,225	0	0	0	0	0	33,982,983	08/18/2021
706110737		GOLETA	CA		07/11/2019	3.570	15,622,029	0	0	0	0	0	77,267,833	08/18/2021
706110817		HUNTINGTON BEACH	CA		07/17/2019	3.410	50,416,000	0	0	0	0	0	85,718,912	12/08/2021
706111280		HUNTINGTON BEACH	CA		10/28/2021	2.600	40,711,500	0	0	0	0	0	56,685,131	10/28/2021
706108997		IRVINE	CA		01/10/2013	3.900	18,143,035	0	(25,595)	0	0	0	62,486,394	11/08/2021
706109762		IRVINE	CA		03/13/2015	3.650	97,766,112	0	(10,590)	0	0	0	159,365,885	12/14/2021
706109780		IRVINE	CA		03/31/2015	3.600	50,830,033	0	0	0	0	0	116,895,006	12/10/2021
706110251		IRVINE	CA		03/01/2017	4.020	28,592,076	0	0	0	0	0	68,857,418	11/08/2021
706110320		IRVINE	CA		05/24/2017	3.790	9,901,756	0	0	0	0	0	17,004,106	12/10/2021
706110376		IRVINE	CA		08/15/2017	3.520	14,951,749	0	(15,503)	0	0	0	26,139,615	11/08/2021
706110523		IRVINE	CA		01/30/2019	4.250	34,368,439	0	0	0	0	0	49,869,112	11/08/2021
706110586		IRVINE	CA		11/01/2018	4.110	49,595,833	0	0	0	0	0	78,554,821	12/14/2021
706109285		IRWINDALE	CA		10/30/2013	4.550	2,876,848	0	0	0	0	0	12,646,081	11/08/2021
706110312		LA MIRADA	CA		03/31/2017	3.450	84,402,634	0	0	0	0	0	174,557,760	12/10/2021
706109709		LA PUENTE	CA		12/10/2014	4.110	10,742,252	0	(1,302)	0	0	0	23,887,340	12/10/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109710		LA PUENTE	CA		12/10/2014	4.110	3,009,634	0	(365)	0	0	0	5,082,596	12/10/2021
706110050		LAGUNA NIGUEL	CA		05/11/2016	3.490	4,549,126	0	0	0	0	0	8,732,194	11/08/2021
706108842		LAKE FOREST	CA		07/03/2012	4.040	1,949,279	0	0	0	0	0	8,807,081	10/07/2021
706110797		LATHROP	CA		01/06/2020	3.600	10,871,530	0	0	0	0	0	19,082,827	10/07/2021
706110606		LIVERMORE	CA		10/01/2018	4.260	5,807,055	0	0	0	0	0	11,730,717	10/08/2021
706109500		LONG BEACH	CA		06/18/2014	3.990	16,586,330	0	0	0	0	0	46,048,121	08/18/2021
706109761		LONG BEACH	CA		10/01/2017	3.910	16,757,540	0	0	0	0	0	49,160,748	10/07/2021
706108764		LOS ANGELES	CA		07/09/2012	3.950	1,592,445	0	0	0	0	0	83,478,033	10/04/2021
706110129		LOS ANGELES	CA		10/05/2016	3.600	13,154,886	0	0	0	0	0	30,686,338	10/27/2021
706110205		LOS ANGELES	CA		10/04/2016	3.380	13,696,200	0	0	0	0	0	32,393,593	08/18/2021
706110206		LOS ANGELES	CA		10/04/2016	3.380	35,218,800	0	0	0	0	0	84,674,129	11/08/2021
706110437		LOS ANGELES	CA		01/02/2018	3.420	96,290,479	0	(98,558)	0	0	0	137,139,709	09/17/2021
706110581		LOS ANGELES	CA		08/13/2018	4.170	19,211,341	0	0	0	0	0	33,133,850	10/27/2021
706110853		LOS ANGELES	CA		10/03/2019	3.520	28,986,622	0	0	0	0	0	41,464,014	12/08/2021
706111052		LOS ANGELES	CA		08/10/2020	3.000	5,182,585	0	0	0	0	0	8,496,742	10/27/2021
706111176		LOS ANGELES	CA		03/10/2021	2.530	32,190,500	0	0	0	0	0	48,330,789	03/10/2021
706111093		MIRA LOMA	CA		08/31/2020	3.100	9,903,849	0	0	0	0	0	18,509,872	12/10/2021
706110380		MOUNTAIN VIEW	CA		09/19/2017	3.720	19,925,953	0	0	0	0	0	29,685,330	10/07/2021
706109874		NEWPORT BEACH	CA		09/21/2021	3.880	12,556,888	0	(76,833)	0	0	0	31,719,350	11/08/2021
706109875		NEWPORT BEACH	CA		09/21/2021	3.880	11,676,405	0	(71,446)	0	0	0	23,700,768	11/08/2021
706111126		NEWPORT BEACH	CA		11/18/2020	2.750	31,275,000	0	0	0	0	0	50,606,669	12/14/2021
706111193		NEWPORT BEACH	CA		09/21/2021	2.420	88,369,729	0	(35,158)	0	0	0	145,772,431	07/01/2021
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	3,788,928	0	0	0	0	0	6,979,681	12/26/2021
706109816		OAKLAND	CA		09/21/2021	3.340	10,140,274	0	(43,508)	0	0	0	20,105,479	11/08/2021
706108726		ONTARIO	CA		03/01/2012	4.250	47,681,995	0	0	0	0	0	363,961,136	09/10/2021
706109289		ONTARIO	CA		11/13/2013	4.550	1,738,436	0	0	0	0	0	4,395,440	08/18/2021
706109573		ONTARIO	CA		12/17/2014	4.010	5,841,322	0	0	0	0	0	13,975,969	12/26/2021
706109897		ONTARIO	CA		07/17/2019	3.900	5,530,879	0	(35,295)	0	0	0	3,412,238	08/18/2021
706109898		ONTARIO	CA		12/01/2021	3.900	1,250,547	0	(1,677)	0	0	0	688,335	08/18/2021
706111260		ONTARIO	CA		09/23/2021	2.690	46,431,500	0	0	0	0	0	81,870,660	09/23/2021
706110947		PACIFICA	CA		12/03/2019	3.150	9,022,500	0	0	0	0	0	13,052,295	08/18/2021
706110958		PALO ALTO	CA		12/06/2019	3.300	45,000,000	0	0	0	0	0	90,528,805	07/28/2021
706111299		PERRIS	CA		11/05/2021	2.800	4,242,454	0	0	0	0	0	5,911,452	11/05/2021
706109264		PICO RIVERA	CA		08/28/2013	4.450	4,617,146	0	0	0	0	0	19,193,749	11/08/2021
706111217		PICO RIVERA	CA		07/23/2021	2.920	3,892,622	0	0	0	0	0	6,136,793	07/23/2021
706109563		PINOLE	CA		08/07/2014	4.190	10,663,108	0	0	0	0	0	22,243,545	12/10/2021
706110081		PLEASANTON	CA		04/29/2016	3.790	4,016,171	0	(23,617)	0	0	0	6,713,194	11/08/2021
706110163		PLEASANTON	CA		08/15/2016	3.500	43,809,943	0	(15,922)	0	0	0	105,727,729	09/10/2021
706110158		POMONA	CA		06/30/2016	3.180	7,462,461	0	(6,711)	0	0	0	23,056,969	10/07/2021
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	8,636,829	0	0	0	0	0	19,394,444	08/18/2021
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	32,520,828	0	0	0	0	0	101,785,178	08/18/2021
706110208		RANCHO CUCAMONGA	CA		08/01/2017	3.590	15,698,828	0	0	0	0	0	32,112,241	08/18/2021
706111057		RANCHO CUCAMONGA	CA		04/28/2020	3.200	73,041,287	0	0	0	0	0	120,211,390	12/10/2021
706109953		REDONDO BEACH	CA		12/02/2015	3.440	4,719,569	0	0	0	0	0	19,465,015	10/07/2021
706109797		REDWOOD CITY	CA		05/13/2015	3.680	10,925,224	0	(40,341)	0	0	0	14,787,636	08/18/2021
706110843		REDWOOD CITY	CA		07/25/2019	3.300	46,221,480	0	0	0	0	0	71,152,528	12/17/2021
706111094		RIALTO	CA		08/31/2020	3.000	7,886,347	0	0	0	0	0	14,691,105	12/10/2021
706110137		RIVERSIDE	CA		08/01/2016	3.860	2,948,225	0	0	0	0	0	11,391,136	10/08/2021
706110268		ROCKLIN	CA		03/09/2017	3.980	6,478,107	0	0	0	0	0	9,247,348	12/10/2021
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	7,145,031	0	0	0	0	0	29,766,897	08/18/2021
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,199,942	0	0	0	0	0	9,220,847	08/18/2021
706109820		SACRAMENTO	CA		12/01/2021	3.540	10,741,900	0	3,696	0	0	0	14,904,194	09/10/2021
706111294		SACRAMENTO	CA		09/27/2021	3.400	92,000,000	0	0	0	0	0	143,893,284	09/27/2021
706110819		SAN BERNARDINO	CA		08/09/2019	3.380	193,411,928	0	(378,155)	0	0	0	288,767,045	10/08/2021
706108924		SAN DIEGO	CA		10/26/2012	3.900	24,255,665	0	0	0	0	0	104,838,090	12/10/2021
706108930		SAN DIEGO	CA		12/20/2012	3.940	9,008,240	0	(21,024)	0	0	0	18,797,588	12/14/2021
706108931		SAN DIEGO	CA		11/28/2012	3.910	41,913,236	0	(22,571)	0	0	0	83,248,765	12/10/2021
706108984		SAN DIEGO	CA		02/07/2013	4.020	6,686,450	0	(11,448)	0	0	0	14,338,786	08/18/2021
706110103		SAN DIEGO	CA		10/11/2016	3.580	18,952,124	0	0	0	0	0	30,444,303	12/10/2021
706110104		SAN DIEGO	CA		10/11/2016	3.580	21,760,889	0	0	0	0	0	36,103,696	12/10/2021
706110324		SAN DIEGO	CA		05/30/2017	3.500	46,096,918	0	(193,484)	0	0	0	67,285,749	10/07/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110515		SAN DIEGO	CA		04/30/2018	4.100	7,261,581	0	0	0	0	0	10,306,833	10/08/2021
706110670		SAN DIEGO	CA		01/22/2019	1.804	36,904,041	0	0	0	0	0	76,581,884	10/04/2021
706110764		SAN DIEGO	CA		07/10/2019	3.660	92,143,034	0	0	0	0	0	189,183,333	11/10/2021
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	7,439,608	0	0	0	0	0	21,954,052	07/28/2021
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	39,404,252	10/08/2021
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	75,473,496	0	0	0	0	0	125,410,322	07/19/2021
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	813,076	0	0	0	0	0	3,685,461	10/07/2021
706109568		SAN FRANCISCO	CA		10/14/2014	4.980	876,511	0	0	0	0	0	1,456,474	07/19/2021
706109844		SAN FRANCISCO	CA		07/29/2019	3.240	45,863,012	0	(110,738)	0	0	0	59,312,504	09/19/2021
706109937		SAN FRANCISCO	CA		11/10/2015	3.770	19,650,000	0	0	0	0	0	39,404,252	10/08/2021
706110258		SAN FRANCISCO	CA		12/23/2016	3.730	143,713,601	0	(88,062)	0	0	0	375,986,265	10/27/2021
706110423		SAN FRANCISCO	CA		11/03/2017	3.230	74,414,031	0	(71,800)	0	0	0	182,347,805	07/28/2021
706110424		SAN FRANCISCO	CA		10/23/2017	3.710	86,767,297	0	0	0	0	0	120,331,886	07/19/2021
706110432		SAN FRANCISCO	CA		10/24/2017	3.730	24,417,491	0	0	0	0	0	33,898,805	07/19/2021
706110519		SAN FRANCISCO	CA		05/07/2018	4.000	6,417,837	0	0	0	0	0	9,054,663	07/19/2021
706110536		SAN FRANCISCO	CA		05/22/2018	4.710	9,879,529	0	0	0	0	0	16,416,262	07/19/2021
706110539		SAN FRANCISCO	CA		07/27/2018	4.420	4,571,300	0	0	0	0	0	30,730,186	07/28/2021
706110571		SAN FRANCISCO	CA		08/17/2018	4.290	13,703,353	0	0	0	0	0	21,020,574	10/08/2021
706110572		SAN FRANCISCO	CA		08/17/2018	4.290	6,360,074	0	0	0	0	0	8,507,566	10/08/2021
706110573		SAN FRANCISCO	CA		08/17/2018	4.290	7,320,908	0	0	0	0	0	10,276,171	10/08/2021
706110574		SAN FRANCISCO	CA		08/17/2018	4.290	5,286,265	0	0	0	0	0	7,835,775	10/08/2021
706110575		SAN FRANCISCO	CA		08/17/2018	4.290	5,420,493	0	0	0	0	0	8,196,951	10/08/2021
706110577		SAN FRANCISCO	CA		08/17/2018	4.290	5,558,074	0	0	0	0	0	8,420,852	10/08/2021
706110593		SAN FRANCISCO	CA		09/26/2018	4.060	16,669,557	0	0	0	0	0	48,695,575	07/19/2021
706110597		SAN FRANCISCO	CA		10/11/2018	4.090	33,500,000	0	0	0	0	0	58,257,833	08/18/2021
706110598		SAN FRANCISCO	CA		10/09/2018	4.090	13,631,000	0	0	0	0	0	29,979,929	10/08/2021
706110629		SAN FRANCISCO	CA		11/30/2018	4.340	11,020,000	0	0	0	0	0	27,314,094	07/28/2021
706110641		SAN FRANCISCO	CA		12/18/2018	1.554	40,500,000	0	0	0	0	0	74,431,767	10/21/2021
706110766		SAN FRANCISCO	CA		06/05/2019	3.570	79,046,000	0	0	0	0	0	116,060,598	12/08/2021
706108824		SAN JOSE	CA		10/02/2012	3.930	3,820,859	0	0	0	0	0	23,801,680	08/18/2021
706110289		SAN JOSE	CA		03/08/2017	3.550	10,707,512	0	(11,324)	0	0	0	17,060,293	09/17/2021
706110814		SAN JOSE	CA		09/21/2021	3.250	37,625,251	0	(112,990)	0	0	0	54,091,997	09/17/2021
706110863		SAN JOSE	CA		11/20/2019	3.100	46,764,565	0	0	0	0	0	62,705,098	09/30/2021
706109558		SAN MATEO	CA		08/26/2014	4.030	4,878,147	0	0	0	0	0	8,250,031	10/07/2021
706103071		SANTA BARBARA	CA		05/01/2018	6.690	673,130	0	(22,713)	0	0	0	18,931,276	11/08/2021
706110481		SANTA CLARA	CA		03/06/2018	3.620	74,782,639	0	(11,144)	0	0	0	141,016,898	11/08/2021
706111112		SANTA CLARA	CA		08/07/2020	3.150	18,900,000	0	0	0	0	0	42,779,660	12/13/2021
706109955		SANTA CRUZ	CA		11/20/2015	4.240	3,202,033	0	0	0	0	0	7,010,496	08/18/2021
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	8,511,151	0	0	0	0	0	38,184,665	08/18/2021
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	4,155,407	0	0	0	0	0	27,277,511	08/18/2021
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	590,967	0	0	0	0	0	3,454,886	11/08/2021
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	1,815,115	0	0	0	0	0	7,057,908	11/08/2021
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	2,106,377	0	0	0	0	0	12,382,706	12/17/2021
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	3,418,371	0	0	0	0	0	11,775,988	11/08/2021
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	1,438,423	0	0	0	0	0	5,983,288	08/18/2021
706110731		SANTA FE SPRINGS	CA		06/27/2019	3.800	54,385,000	0	0	0	0	0	88,883,618	11/08/2021
706111067		SANTA FE SPRINGS	CA		07/01/2020	3.150	2,397,000	0	0	0	0	0	4,078,346	12/10/2021
706109946		SANTA MARIA	CA		11/25/2015	4.270	23,965,241	0	0	0	0	0	37,097,789	10/27/2021
706110232		SANTA MARIA	CA		12/19/2016	3.430	17,378,040	0	0	0	0	0	23,178,654	10/27/2021
706110014		SANTA MONICA	CA		06/01/2016	3.990	6,061,776	0	0	0	0	0	19,713,159	07/19/2021
706110826		SANTA MONICA	CA		08/15/2019	1.199	38,733,332	0	0	0	0	0	268,728,588	10/07/2021
706110444		STOCKTON	CA		11/16/2017	3.260	6,482,700	0	0	0	0	0	13,874,450	10/08/2021
706111282		STOCKTON	CA		08/26/2021	2.690	31,063,000	0	0	0	0	0	40,631,905	08/26/2021
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	73,055,479	0	0	0	0	0	110,712,304	09/10/2021
706110112		THOUSAND OAKS	CA		09/21/2021	3.900	31,518,558	0	9,387	0	0	0	41,554,360	09/19/2021
706111236		TRACY	CA		06/17/2021	3.270	39,294,773	0	0	0	0	0	52,606,018	06/17/2021
706109018		TUSTIN	CA		05/21/2013	4.070	20,432,648	0	0	0	0	0	44,167,569	08/18/2021
706109992		TUSTIN	CA		02/10/2016	3.990	7,305,805	0	0	0	0	0	17,265,570	07/19/2021
706108825		UNION CITY	CA		08/15/2012	4.010	8,858,249	0	(17,981)	0	0	0	24,007,809	08/18/2021
706109046		UNION CITY	CA		02/22/2013	3.570	15,082,998	0	(3,151)	0	0	0	33,067,084	09/30/2021
706110298		UNION CITY	CA		03/31/2017	3.500	16,132,960	0	0	0	0	0	36,193,195	08/18/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110299		UNION CITY	CA		03/31/2017	1.754	4,033,240	0	0	0	0	0	9,048,299	08/18/2021
706109571		UPLAND	CA		03/26/2015	4.500	9,469,654	0	0	0	0	0	21,083,660	08/18/2021
706110449		VACAVILLE	CA		11/16/2017	3.570	68,929,977	0	(41,841)	0	0	0	120,165,834	10/08/2021
706104963		WALNUT	CA		06/12/2003	5.950	2,154,410	0	0	0	0	0	73,247,273	08/18/2021
706105151		WALNUT	CA		02/02/2004	6.180	1,570,420	0	0	0	0	0	21,920,373	08/18/2021
706105855		WALNUT	CA		10/06/2005	5.630	2,870,561	0	0	0	0	0	31,287,076	08/18/2021
706105909		WALNUT	CA		05/03/2006	6.350	2,401,219	0	0	0	0	0	15,661,421	08/18/2021
706106322		WALNUT	CA		07/12/2007	6.400	4,177,814	0	0	0	0	0	24,417,746	10/07/2021
706106587		WALNUT	CA		12/01/2021	6.400	2,190,432	0	(6,744)	0	0	0	9,399,491	10/07/2021
706106598		WALNUT	CA		11/30/2006	6.120	6,902,166	0	0	0	0	0	27,716,890	10/27/2021
706107956		WALNUT	CA		04/01/2009	6.910	3,447,278	0	0	0	0	0	12,558,145	12/10/2021
706108602		WALNUT	CA		12/06/2011	5.240	8,161,610	0	0	0	0	0	32,281,615	11/08/2021
706109899		WALNUT	CA		12/01/2021	3.920	1,066,083	0	(1,443)	0	0	0	2,764,167	08/18/2021
706109900		WALNUT	CA		12/01/2021	3.900	1,094,229	0	(1,467)	0	0	0	2,120,880	08/18/2021
706110666		WALNUT	CA		01/15/2019	4.660	5,558,705	0	0	0	0	0	9,777,351	10/27/2021
706110365		WALNUT CREEK	CA		05/01/2018	3.380	26,145,859	0	86,913	0	0	0	41,531,134	10/27/2021
706110832		YOUNTVILLE	CA		02/13/2020	4.120	4,142,307	0	0	0	0	0	6,047,727	10/04/2021
751000192		BRAMPTON	CAN		07/26/2017	3.300	17,406,811	0	0	0	0	174,425	43,490,003	12/02/2021
751000117		MISSISSAUGA	CAN		11/30/2015	3.660	53,561,381	0	0	0	0	404,776	112,460,941	12/02/2021
751000260		VANCOUVER	CAN		11/15/2018	4.380	7,354,661	0	0	0	0	56,704	12,067,975	12/17/2021
706110100		AURORA	CO		07/15/2016	3.760	7,507,483	0	0	0	0	0	12,694,834	10/08/2021
706110173		AURORA	CO		08/31/2016	3.630	48,740,086	0	0	0	0	0	75,659,522	12/10/2021
706110297		AURORA	CO		04/06/2017	4.160	5,483,965	0	(2,937)	0	0	0	7,946,958	12/08/2021
706110341		AURORA	CO		01/12/2018	4.320	15,321,477	0	0	0	0	0	27,017,556	12/10/2021
706111048		AURORA	CO		05/28/2020	2.950	21,630,923	0	0	0	0	0	31,579,087	10/07/2021
706109045		BROOMFIELD	CO		02/22/2013	4.500	13,084,659	0	(9,505)	0	0	0	19,005,320	10/04/2021
706109237		CENTENNIAL	CO		08/20/2013	3.600	24,693,256	0	(19,124)	0	0	0	56,562,175	08/18/2021
706108664		DENVER	CO		11/22/2011	4.450	8,529,554	0	0	0	0	0	24,604,062	08/18/2021
706109854		DENVER	CO		12/01/2015	4.440	5,013,474	0	0	0	0	0	5,403,084	12/08/2021
706110059		DENVER	CO		05/06/2016	3.850	57,025,000	0	0	0	0	0	150,200,714	09/10/2021
706110311		DENVER	CO		05/10/2017	4.070	18,106,000	0	0	0	0	0	29,534,743	08/18/2021
706110526		DENVER	CO		05/18/2018	3.850	35,349,300	0	0	0	0	0	103,886,488	09/17/2021
706110579		DENVER	CO		09/21/2021	4.090	36,760,836	0	(249,535)	0	0	0	54,397,029	08/18/2021
706110705		DENVER	CO		02/25/2019	4.110	38,250,000	0	0	0	0	0	64,654,063	07/19/2021
706110801		DENVER	CO		08/14/2019	4.590	8,370,254	0	0	0	0	0	12,255,627	07/19/2021
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	12,785,828	0	0	0	0	0	24,505,156	08/18/2021
706110085		HIGHLANDS RANCH	CO		06/09/2016	3.720	5,721,983	0	0	0	0	0	9,681,562	09/19/2021
706111318		BRANFORD	CT		12/20/2021	3.210	57,320,000	0	0	0	0	0	86,202,469	12/20/2021
706108713		FARMINGTON	CT		06/11/2012	4.500	54,246,541	0	0	0	0	0	149,300,418	09/10/2021
706110828		GREENWICH	CT		11/21/2019	3.700	86,732,000	0	0	0	0	0	151,106,483	10/27/2021
706109690		STAMFORD	CT		10/23/2014	3.590	33,502,505	0	0	0	0	0	47,079,838	10/27/2021
706107743		WASHINGTON	DC		11/14/2007	6.230	78,661,650	0	0	0	0	0	115,645,635	10/27/2021
706108423		WASHINGTON	DC		12/16/2010	4.690	8,878,221	0	(29,286)	0	0	0	25,862,663	12/14/2021
706108454		WASHINGTON	DC		01/28/2011	4.500	4,874,581	0	0	0	0	0	42,680,716	12/14/2021
706108650		WASHINGTON	DC		05/24/2012	5.030	18,078,037	0	0	0	0	0	33,080,250	08/18/2021
706108675		WASHINGTON	DC		12/15/2011	4.370	14,908,365	0	0	0	0	0	84,562,647	07/28/2021
706108839		WASHINGTON	DC		07/26/2012	3.540	2,981,464	0	0	0	0	0	8,716,289	10/07/2021
706108981		WASHINGTON	DC		11/16/2012	3.830	12,143,059	0	(5,114)	0	0	0	97,030,523	10/08/2021
706109107		WASHINGTON	DC		04/01/2016	3.440	1,202,787	0	(4,722)	0	0	0	2,562,349	08/18/2021
706109111		WASHINGTON	DC		11/03/2014	4.700	55,833,427	0	0	0	0	0	122,912,516	10/04/2021
706109171		WASHINGTON	DC		06/28/2013	3.400	10,177,628	0	894	0	0	0	45,900,135	12/10/2021
706109446		WASHINGTON	DC		04/23/2014	4.250	37,227,317	0	0	0	0	0	95,173,833	09/27/2021
706109609		WASHINGTON	DC		10/07/2014	3.650	20,368,000	0	0	0	0	0	32,623,021	12/14/2021
706109704		WASHINGTON	DC		12/17/2014	3.610	36,268,015	0	0	0	0	0	57,925,105	07/19/2021
706109712		WASHINGTON	DC		06/01/2015	3.770	2,542,177	0	0	0	0	0	5,820,993	07/28/2021
706109740		WASHINGTON	DC		09/21/2021	3.210	78,825,325	0	(436,647)	0	0	0	123,871,678	07/19/2021
706109754		WASHINGTON	DC		01/30/2015	4.030	4,169,398	0	0	0	0	0	9,948,516	10/08/2021
706109892		WASHINGTON	DC		09/17/2015	4.970	460,415	0	0	0	0	0	1,054,241	07/28/2021
706109924		WASHINGTON	DC		10/15/2015	3.740	31,555,252	0	0	0	0	0	113,081,070	10/08/2021
706110196		WASHINGTON	DC		09/21/2016	3.310	59,196,311	0	0	0	0	0	112,189,503	07/28/2021
706110240		WASHINGTON	DC		12/21/2016	3.470	27,097,504	0	0	0	0	0	43,338,245	09/17/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110243		WASHINGTON	DC		05/01/2017	3.760	5,235,798	0	0	0	0	0	19,626,400	12/10/2021
706110244		WASHINGTON	DC		04/03/2017	3.760	1,271,551	0	0	0	0	0	11,764,000	12/10/2021
706110263		WASHINGTON	DC		04/18/2017	3.920	51,177,429	0	0	0	0	0	95,266,640	07/19/2021
706110421		WASHINGTON	DC		08/04/2017	3.600	26,774,800	0	0	0	0	0	43,997,462	07/28/2021
706110448		WASHINGTON	DC		11/30/2017	3.630	14,270,379	0	0	0	0	0	23,279,049	10/27/2021
706110671		WASHINGTON	DC		01/22/2019	1.804	44,871,959	0	0	0	0	0	65,956,792	10/04/2021
706110755		WASHINGTON	DC		08/15/2019	3.500	23,293,000	0	0	0	0	0	36,247,520	10/08/2021
706110762		WASHINGTON	DC		08/01/2019	3.750	1,070,000	0	0	0	0	0	1,465,772	10/08/2021
706110793		WASHINGTON	DC		11/01/2019	3.450	1,020,000	0	0	0	0	0	1,490,624	11/08/2021
706111083		WASHINGTON	DC		10/05/2020	3.750	54,544,797	0	(69,710)	0	0	0	83,782,043	10/27/2021
706111212		WASHINGTON	DC		05/14/2021	2.740	7,805,058	0	0	0	0	0	14,541,301	05/14/2021
706110745		CLAYMONT	DE		12/13/2019	3.350	6,550,629	0	0	0	0	0	9,244,068	11/08/2021
706110743		NEW CASTLE	DE		12/13/2019	3.350	10,742,852	0	0	0	0	0	16,442,496	11/08/2021
750000225		CASSEL	DEU		12/29/2017	1.840	42,508,701	0	0	0	0	(3,227,775)	202,359,669	12/10/2021
750000372		MUNICH	DEU		07/20/2021	0.760	26,252,262	0	0	0	0	(994,964)	39,626,703	07/20/2021
754000320		VIRUM	DNK		12/19/2019	1.660	42,801,690	0	0	0	0	(3,213,557)	65,858,741	12/10/2021
750000322		HELSINKI	FIN		12/19/2019	1.940	26,468,138	0	0	0	0	(2,009,782)	43,702,854	12/10/2021
706109173		CLEARWATER	FL		08/26/2013	3.630	5,553,588	0	0	0	0	0	8,979,708	08/18/2021
706111277		CLEARWATER	FL		09/15/2021	2.902	9,394,441	0	0	0	0	0	13,764,518	09/15/2021
706110149		DAVENPORT	FL		07/20/2016	3.490	4,412,460	0	0	0	0	0	7,678,959	10/08/2021
706110150		DAVENPORT	FL		07/20/2016	3.490	3,435,869	0	0	0	0	0	6,833,265	10/08/2021
706110648		DAVENPORT	FL		11/08/2018	4.580	255,891,173	0	(589,028)	0	0	0	337,696,594	09/30/2021
706110880		DAVENPORT	FL		11/19/2019	3.700	104,394,441	0	0	0	0	0	164,640,164	07/19/2021
706109751		FORT LAUDERDALE	FL		04/01/2015	3.620	10,666,970	0	0	0	0	0	18,040,014	08/18/2021
706110004		FORT LAUDERDALE	FL		01/05/2016	3.980	9,759,574	0	0	0	0	0	15,824,385	08/18/2021
706111263		FORT MYERS	FL		09/16/2021	3.190	25,989,743	0	0	0	0	0	36,292,297	09/16/2021
706108936		GAINESVILLE	FL		11/16/2012	3.900	5,151,616	0	0	0	0	0	14,547,375	08/18/2021
706110151		GROVELAND	FL		07/20/2016	3.490	1,833,650	0	0	0	0	0	4,344,189	10/08/2021
706109614		JACKSONVILLE	FL		11/04/2014	4.010	3,458,814	0	0	0	0	0	7,536,602	08/18/2021
706111158		JACKSONVILLE	FL		12/22/2020	3.070	6,775,000	0	0	0	0	0	9,035,175	10/28/2021
706110722		MEDLEY	FL		04/03/2019	4.090	98,311,400	0	0	0	0	0	358,591,199	10/08/2021
706109918		MIAMI	FL		09/28/2015	4.060	3,184,876	0	0	0	0	0	4,521,399	09/17/2021
706110000		MIAMI	FL		03/11/2016	3.450	13,121,000	0	0	0	0	0	25,742,603	11/08/2021
706111284		MIAMI	FL		09/29/2021	2.150	25,580,305	0	0	0	0	0	38,068,407	09/29/2021
706109592		NEPTUNE BEACH	FL		09/30/2014	3.410	2,970,113	0	0	0	0	0	9,397,595	08/18/2021
706108313		ORLANDO	FL		08/10/2010	5.250	61,327,007	0	(4,190)	0	0	0	459,782,457	09/10/2021
706110561		ORLANDO	FL		06/15/2018	3.940	18,546,682	0	(142,970)	0	0	0	28,628,013	12/14/2021
706109213		PALM HARBOR	FL		09/04/2013	3.990	9,874,124	0	(8,938)	0	0	0	19,009,607	08/18/2021
706110194		ST PETERSBURG	FL		10/27/2016	3.650	11,968,608	0	2,445	0	0	0	29,180,639	10/07/2021
706110266		TAMPA	FL		02/28/2017	3.860	2,165,974	0	0	0	0	0	3,276,060	10/08/2021
706110961		TAMPA	FL		12/03/2019	2.350	34,500,000	0	0	0	0	0	45,985,800	11/29/2021
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	4,210,596	0	0	0	0	0	10,238,990	10/08/2021
706111283		WEST PALM BEACH	FL		09/29/2021	2.150	21,032,695	0	0	0	0	0	30,974,167	09/29/2021
706110816		WINTER GARDEN	FL		07/12/2019	3.250	12,187,000	0	0	0	0	0	19,168,665	10/08/2021
706109067		WINTER PARK	FL		03/12/2013	3.990	3,989,506	0	0	0	0	0	7,060,743	12/14/2021
750000224		GONDREVILLE	FRA		12/29/2017	1.840	22,335,031	0	0	0	0	(1,695,946)	90,528,371	12/10/2021
706110252		ALPHARETTA	GA		12/21/2016	4.060	3,702,050	0	0	0	0	0	5,898,260	08/18/2021
706108884		ATLANTA	GA		05/14/2013	4.230	6,549,059	0	0	0	0	0	18,087,635	12/08/2021
706109299		ATLANTA	GA		01/02/2014	4.490	8,897,487	0	0	0	0	0	17,783,360	10/07/2021
706110334		ATLANTA	GA		05/02/2017	3.660	32,865,000	0	0	0	0	0	53,865,863	12/10/2021
706110439		ATLANTA	GA		02/01/2018	3.630	7,500,000	0	0	0	0	0	11,545,900	10/07/2021
706110559		ATLANTA	GA		06/15/2018	3.940	19,258,695	0	(146,833)	0	0	0	28,139,147	12/14/2021
706110585		ATLANTA	GA		08/23/2018	3.930	18,638,009	0	0	0	0	0	31,016,305	10/08/2021
706110706		ATLANTA	GA		03/06/2019	1.751	26,454,871	0	(12,679)	0	0	0	36,592,831	11/29/2021
706110707		ATLANTA	GA		03/06/2019	1.751	17,943,386	0	(8,606)	0	0	0	25,728,930	11/29/2021
706110708		ATLANTA	GA		03/06/2019	1.701	16,233,184	0	(7,565)	0	0	0	22,479,585	11/29/2021
706110709		ATLANTA	GA		03/06/2019	1.701	30,071,065	0	(14,015)	0	0	0	42,046,800	11/29/2021
706110710		ATLANTA	GA		03/06/2019	1.801	20,681,370	0	(10,132)	0	0	0	28,376,849	11/29/2021
706110852		ATLANTA	GA		07/30/2019	3.340	26,775,000	0	0	0	0	0	41,161,662	11/08/2021
706111098		ATLANTA	GA		07/10/2020	2.800	12,750,000	0	0	0	0	0	20,943,981	12/10/2021
706110357		AUSTELL	GA		06/14/2017	3.590	8,191,000	0	0	0	0	0	19,452,327	10/07/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110859		DECATUR	GA		09/16/2019	3.810	12,382,158	0	0	0	0	0	18,651,650	10/08/2021
706111148		DULUTH	GA		01/04/2021	2.110	27,117,550	0	(4,124)	0	0	0	40,778,049	01/04/2021
706111307		JEFFERSON	GA		10/01/2021	3.002	12,470,601	0	0	0	0	0	19,224,381	10/01/2021
706107454		KENNESAW	GA		10/10/2007	6.100	453,159	0	0	0	0	0	15,557,804	08/18/2021
706102343		LAWRENCEVILLE	GA		05/01/2018	7.400	283,494	0	(14,143)	0	0	0	7,052,102	10/08/2021
706111189		LAWRENCEVILLE	GA		04/07/2021	2.454	9,715,500	0	0	0	0	0	14,944,558	04/07/2021
706110479		PALMETTO	GA		03/23/2018	3.730	86,700,000	0	0	0	0	0	197,379,548	10/27/2021
706110870		PEACHTREE CORNERS	GA		09/13/2019	2.300	34,500,000	0	0	0	0	0	54,005,787	10/27/2021
706111123		PENDERGRASS	GA		12/17/2020	2.980	85,227,303	0	0	0	0	0	166,112,751	12/10/2021
706111131		PORT WENTWORTH	GA		11/18/2020	2.810	16,540,500	0	0	0	0	0	25,100,503	09/30/2021
706111251		SMYRNA	GA		06/29/2021	2.800	2,121,500	0	0	0	0	0	3,229,787	06/29/2021
706111220		UNION CITY	GA		12/30/2021	3.180	17,600,000	0	0	0	0	0	24,031,899	12/30/2021
749000360		BANBURY	GBR		11/24/2020	2.160	59,337,332	0	(21,464)	0	0	419,294	47,684,490	05/28/2021
749000387		BANBURY	GBR		05/28/2021	2.210	65,728,013	0	(35,120)	0	0	(2,983,758)	149,368,533	05/28/2021
749000368		BIRMINGHAM	GBR		03/03/2021	2.050	25,790,502	0	0	0	0	(726,426)	36,392,194	03/03/2021
749000367		BURTON UPON TRENT	GBR		03/03/2021	2.310	87,315,283	0	0	0	0	(2,420,679)	123,207,990	03/03/2021
749000227		CARLISLE	GBR		08/16/2018	2.189	73,060,115	0	0	0	0	(1,574,737)	208,988,340	12/02/2021
749000295		CRAWLEY	GBR		10/31/2019	3.714	3,766,725	0	0	0	0	(34,763)	6,415,567	12/02/2021
749000223		ENFIELD	GBR		12/29/2017	2.470	26,978,283	0	0	0	0	(248,978)	116,939,921	12/10/2021
749000088		LONDON	GBR		05/06/2015	3.128	118,974,888	0	0	0	0	(1,098,000)	199,324,380	12/02/2021
749000099		LONDON	GBR		07/29/2015	3.410	44,610,729	0	0	0	0	(411,705)	75,851,675	12/10/2021
749000102		LONDON	GBR		08/27/2015	3.900	76,502,367	0	0	0	0	(622,530)	146,197,734	12/02/2021
749000108		LONDON	GBR		09/29/2015	3.070	43,748,768	0	(142,521)	0	0	1,200,016	197,041,941	12/17/2021
749000147		LONDON	GBR		06/22/2016	3.100	26,534,175	0	0	0	0	(200,424)	40,099,349	12/10/2021
749000148		LONDON	GBR		10/28/2016	2.850	73,844,614	0	0	0	0	(681,500)	96,655,510	12/02/2021
749000181		LONDON	GBR		04/05/2017	2.830	10,837,879	0	(26,715)	0	0	(246,613)	45,066,438	12/17/2021
749000182		LONDON	GBR		03/22/2017	3.470	31,668,128	0	0	0	0	(397,413)	54,965,143	12/17/2021
749000232		LONDON	GBR		03/28/2018	3.140	68,128,835	0	0	0	0	(628,750)	79,665,211	10/08/2021
749000233		LONDON	GBR		06/01/2018	2.600	53,339,036	0	(2,378)	0	0	(501,792)	41,799,217	12/17/2021
749000285		LONDON	GBR		06/25/2019	3.714	12,515,118	0	0	0	0	(115,500)	21,316,099	12/02/2021
749000332		LONDON	GBR		12/31/2019	3.170	63,145,667	0	(5,949)	0	0	(597,303)	178,587,848	12/17/2021
749000333		LONDON	GBR		12/19/2019	3.714	3,860,183	0	0	0	0	(35,625)	6,574,745	12/02/2021
749000342		LONDON	GBR		01/24/2020	3.714	3,982,083	0	0	0	0	(36,750)	6,782,408	12/02/2021
749000346		LONDON	GBR		03/05/2020	3.000	10,219,325	0	0	0	0	(94,313)	17,948,043	10/08/2021
749000348		LONDON	GBR		03/06/2020	2.714	14,297,382	0	0	0	0	(138,812)	18,688,859	12/17/2021
749000424		LONDON	GBR		10/08/2021	3.400	46,140,253	0	0	0	0	(69,835)	81,035,083	10/08/2021
749000231		MANCHESTER	GBR		03/13/2018	3.714	7,833,324	0	0	0	0	18,663	11,412,096	12/02/2021
749000177		NORTH WARWICKSHIRE	GBR		03/02/2017	2.540	26,147,657	0	0	0	0	(241,313)	66,545,844	12/17/2021
749000185		LONDON	GBR		04/05/2017	2.820	29,033,616	0	0	0	0	(906,224)	104,562,554	12/17/2021
749000190		LONDON	GBR		09/15/2017	2.820	8,710,085	0	0	0	0	(271,867)	31,368,725	12/17/2021
706110804		HONOLULU	HI		06/24/2019	3.560	60,882,500	0	0	0	0	0	92,621,061	11/08/2021
706110455		BOISE	ID		01/02/2018	3.640	4,590,000	0	0	0	0	0	11,387,474	07/28/2021
706110733		BOISE	ID		09/21/2021	3.550	924,248	0	(5,786)	0	0	0	3,379,776	07/28/2021
706110442		AURORA	IL		10/12/2017	3.440	53,688,432	0	(7,701)	0	0	0	92,613,306	12/10/2021
706110387		BOLINGBROOK	IL		06/30/2017	3.570	35,307,150	0	0	0	0	0	63,086,348	08/18/2021
706110627		BOLINGBROOK	IL		09/28/2018	4.480	43,180,609	0	(235,444)	0	0	0	60,053,616	12/10/2021
706110642		BOLINGBROOK	IL		09/28/2018	4.410	8,445,816	0	(57,730)	0	0	0	12,089,272	12/10/2021
706110381		BUFFALO GROVE	IL		08/10/2017	3.630	6,171,000	0	0	0	0	0	9,659,582	10/07/2021
706110521		CAROL STREAM	IL		04/12/2018	3.960	31,957,500	0	0	0	0	0	52,430,402	08/18/2021
706108819		CHICAGO	IL		05/30/2012	3.890	2,964,475	0	0	0	0	0	5,741,583	07/19/2021
706108820		CHICAGO	IL		05/30/2012	3.890	1,320,459	0	0	0	0	0	2,521,453	07/19/2021
706108821		CHICAGO	IL		05/30/2012	3.890	1,399,163	0	0	0	0	0	2,494,023	07/19/2021
706108911		CHICAGO	IL		08/31/2012	3.770	22,716,797	0	0	0	0	0	33,849,249	09/27/2021
706109009		CHICAGO	IL		12/19/2012	3.380	5,797,776	0	0	0	0	0	16,349,182	07/28/2021
706109044		CHICAGO	IL		02/22/2013	4.500	18,408,197	0	(13,315)	0	0	0	13,892,314	10/04/2021
706109055		CHICAGO	IL		02/14/2013	3.650	113,945,279	0	21,673	0	0	0	198,802,388	07/28/2021
706109472		CHICAGO	IL		04/30/2014	4.230	859,677	0	0	0	0	0	1,665,018	07/19/2021
706109473		CHICAGO	IL		04/30/2014	4.230	1,139,572	0	0	0	0	0	2,176,046	07/19/2021
706109474		CHICAGO	IL		04/30/2014	4.230	699,738	0	0	0	0	0	1,247,290	07/19/2021
706109475		CHICAGO	IL		04/30/2014	4.230	499,813	0	0	0	0	0	1,090,481	07/19/2021
706109705		CHICAGO	IL		01/14/2015	3.990	21,328,062	0	0	0	0	0	26,901,319	07/19/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109841		CHICAGO	IL		10/01/2015	3.740	35,677,597	0	(14,864)	0	0	0	49,676,529	09/19/2021
706109993		CHICAGO	IL		12/21/2015	4.710	5,227,650	0	0	0	0	0	7,789,468	09/27/2021
706110111		CHICAGO	IL		08/24/2016	4.060	31,160,524	0	0	0	0	0	47,726,647	10/04/2021
706111020		CHICAGO	IL		12/19/2019	3.470	10,313,350	0	0	0	0	0	13,607,163	12/10/2021
706108909		DES PLAINES	IL		08/10/2012	4.100	5,996,105	0	0	0	0	0	10,187,123	10/08/2021
706110332		DES PLAINES	IL		05/23/2017	4.120	6,235,182	0	0	0	0	0	6,695,952	10/27/2021
706110346		DES PLAINES	IL		05/23/2017	4.120	7,142,649	0	0	0	0	0	12,557,239	10/27/2021
706110347		ITASCA	IL		05/23/2017	4.120	1,948,665	0	0	0	0	0	3,086,723	10/27/2021
706110348		ITASCA	IL		05/23/2017	4.120	3,383,015	0	0	0	0	0	6,304,295	10/27/2021
706110624		ITASCA	IL		07/30/2020	3.800	19,286,237	0	(294,640)	0	0	0	33,644,313	12/13/2021
706108919		LA GRANGE	IL		08/10/2012	4.100	9,215,461	0	0	0	0	0	19,200,705	10/08/2021
706110296		LOMBARD	IL		04/06/2017	4.160	6,638,482	0	(3,556)	0	0	0	6,697,652	12/08/2021
706110333		MUNDELEIN	IL		05/23/2017	4.120	1,538,164	0	0	0	0	0	2,542,965	07/19/2021
706110349		NAPERVILLE	IL		05/23/2017	4.120	2,471,190	0	0	0	0	0	3,902,248	10/27/2021
706109456		NORTHBROOK	IL		05/27/2014	4.140	43,628,307	0	0	0	0	0	67,452,833	10/27/2021
706110538		NORTHBROOK	IL		06/21/2018	4.430	12,920,000	0	0	0	0	0	23,821,673	10/27/2021
706106923		O FALLON	IL		02/01/2007	5.580	9,833,036	0	0	0	0	0	56,387,455	08/18/2021
706108920		PALATINE	IL		08/10/2012	4.100	1,426,518	0	0	0	0	0	3,754,387	10/08/2021
706108691		SCHAUMBURG	IL		02/17/2012	4.500	38,559,273	0	(30,353)	0	0	0	106,700,942	09/10/2021
706111192		WOOD DALE	IL		04/29/2021	2.890	9,042,500	0	0	0	0	0	13,752,333	04/29/2021
706110698		ELKHART	IN		03/15/2019	4.300	5,340,528	0	0	0	0	0	8,055,235	07/19/2021
706110696		MISHAWAKA	IN		03/15/2019	4.300	12,145,394	0	0	0	0	0	21,243,851	08/18/2021
750000222		DUBLIN	IRL		01/30/2018	2.300	10,405,380	0	0	0	0	(790,102)	17,509,541	12/02/2021
750000299		DUBLIN	IRL		01/09/2020	1.070	3,174,835	0	0	0	0	(241,072)	7,107,053	12/02/2021
750000300		DUBLIN	IRL		01/30/2020	0.990	3,421,152	0	0	0	0	(259,775)	7,658,456	12/02/2021
750000345		DUBLIN	IRL		02/27/2020	1.250	74,076,620	0	(28,925)	0	0	(53,316)	106,051,324	12/10/2021
750000215		DUN LAOGHAIRE	IRL		07/05/2018	1.830	11,580,034	0	0	0	0	(879,296)	35,440,118	12/02/2021
750000216		DUN LAOGHAIRE	IRL		10/15/2018	2.420	8,497,829	0	0	0	0	(645,258)	13,056,884	12/10/2021
750000247		DUN LAOGHAIRE	IRL		11/21/2018	2.300	8,389,591	0	0	0	0	(637,039)	12,890,560	12/10/2021
706109126		LAWRENCE	KS		06/24/2013	3.350	1,476,509	0	0	0	0	0	5,181,112	10/07/2021
706108620		OVERLAND PARK	KS		10/24/2011	4.000	7,150,651	0	0	0	0	0	38,725,537	10/08/2021
706111140		OVERLAND PARK	KS		12/22/2020	2.640	28,270,000	0	0	0	0	0	45,194,694	10/08/2021
706107159		ALEXANDRIA	KY		04/26/2007	5.690	983,353	0	0	0	0	0	6,432,344	08/18/2021
706110953		ERLANGER	KY		11/08/2019	3.200	148,021,810	0	0	0	0	0	219,959,920	09/30/2021
706109037		HEBRON	KY		11/01/2018	3.750	7,977,687	0	27,369	0	0	0	26,961,550	08/18/2021
706109448		WALTON	KY		04/25/2014	4.290	5,206,348	0	(1,299)	0	0	0	14,607,598	08/18/2021
706103499		ARLINGTON	MA		10/15/1999	8.320	4,483,272	0	0	0	0	0	48,129,692	08/18/2021
706109603		BILLERICA	MA		10/06/2014	3.560	18,000,000	0	0	0	0	0	54,568,899	10/07/2021
706107434		BOSTON	MA		08/16/2007	6.090	2,724,816	0	0	0	0	0	38,117,987	11/08/2021
706109263		BOSTON	MA		12/16/2013	4.650	8,745,123	0	(5,260)	0	0	0	14,630,859	04/28/2021
706109608		BOSTON	MA		09/25/2014	3.770	138,044,000	0	0	0	0	0	224,839,063	09/17/2021
706109673		BOSTON	MA		11/18/2014	3.720	19,000,000	0	0	0	0	0	35,680,043	12/17/2021
706110032		BOSTON	MA		04/06/2017	4.100	35,592,222	0	0	0	0	0	66,292,838	10/04/2021
706111201		BOSTON	MA		04/28/2021	3.170	1,542,600	0	0	0	0	0	2,592,227	04/28/2021
706111045		HINGHAM	MA		04/03/2020	3.700	587,318	0	0	0	0	0	835,565	10/27/2021
706110614		IPSWICH	MA		09/27/2018	4.270	26,520,000	0	0	0	0	0	58,228,130	12/10/2021
706111044		MARSHFIELD	MA		04/03/2020	3.700	1,241,435	0	0	0	0	0	1,634,706	10/27/2021
706110498		MEDFORD	MA		05/30/2018	2.850	123,000,000	0	0	0	0	0	187,675,870	10/08/2021
706109262		NORWOOD	MA		12/12/2013	4.670	30,975,764	0	(5,015)	0	0	0	50,974,862	04/28/2021
706111200		NORWOOD	MA		04/28/2021	3.320	6,850,783	0	0	0	0	0	11,287,719	04/28/2021
706109116		PEABODY	MA		06/18/2013	3.300	43,166,710	0	21,322	0	0	0	56,695,230	09/10/2021
706110383		QUINCY	MA		08/17/2017	3.570	4,102,500	0	0	0	0	0	6,193,560	10/08/2021
706111046		WEYMOUTH	MA		04/03/2020	3.700	687,911	0	0	0	0	0	878,506	10/27/2021
706108710		ABERDEEN	MD		01/13/2012	4.200	14,169,072	0	0	0	0	0	43,984,846	07/19/2021
706109498		BALTIMORE	MD		06/12/2014	4.190	9,002,135	0	0	0	0	0	26,198,291	10/04/2021
706108461		BETHESDA	MD		01/31/2011	4.820	37,036,004	0	(39,892)	0	0	0	108,688,253	07/28/2021
706109402		BETHESDA	MD		04/03/2014	4.910	14,560,370	0	0	0	0	0	40,551,791	07/28/2021
706110245		CAPITOL HEIGHTS	MD		04/03/2017	3.760	797,836	0	0	0	0	0	4,332,251	10/07/2021
706110450		ELLICOTT CITY	MD		12/13/2017	3.980	3,117,968	0	0	0	0	0	8,047,240	10/07/2021
706108633		GAITHERSBURG	MD		10/06/2011	4.530	31,154,543	0	0	0	0	0	57,870,608	10/08/2021
706110560		GERMANTOWN	MD		06/15/2018	3.780	18,621,734	0	(133,568)	0	0	0	25,787,554	12/14/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110966		NOTTINGHAM	MD		12/06/2019	3.280	58,004,500	0	0	0	0	0	88,029,000	11/08/2021
706110969		NOTTINGHAM	MD		12/06/2019	2.450	59,740,800	0	0	0	0	0	90,664,139	11/08/2021
706108686		SILVER SPRING	MD		01/31/2012	4.300	24,649,278	0	0	0	0	0	47,362,177	12/10/2021
706108748		SILVER SPRING	MD		06/06/2012	3.990	7,516,442	0	0	0	0	0	40,646,701	08/18/2021
706108980		SILVER SPRING	MD		12/12/2012	3.650	11,889,632	0	(44)	0	0	0	24,800,819	12/10/2021
706109157		SILVER SPRING	MD		07/19/2013	3.470	10,915,167	0	20,026	0	0	0	21,249,943	12/10/2021
706109528		SILVER SPRING	MD		08/13/2014	4.410	10,563,204	0	0	0	0	0	20,296,578	12/10/2021
706109532		SILVER SPRING	MD		08/13/2014	4.470	1,540,433	0	0	0	0	0	2,966,014	12/10/2021
706109840		SILVER SPRING	MD		05/01/2019	4.270	4,735,895	0	(19,200)	0	0	0	5,797,223	12/10/2021
706109860		SILVER SPRING	MD		05/01/2019	5.070	333,350	0	(3,619)	0	0	0	648,804	12/10/2021
706109861		SILVER SPRING	MD		05/01/2019	5.480	598,788	0	(7,730)	0	0	0	1,051,540	12/10/2021
706109159		TOWSON	MD		07/12/2013	3.820	28,499,338	0	0	0	0	0	62,143,179	09/10/2021
706109963		GUADALAJARA	MEX		01/26/2016	4.670	40,013,715	0	(28,040)	0	0	0	72,061,910	12/14/2021
706110133		GUADALAJARA	MEX		11/17/2016	4.380	108,643,000	0	0	0	0	0	138,786,740	09/03/2021
706111023		GUADALAJARA	MEX		03/12/2020	3.980	32,156,000	0	0	0	0	0	62,388,233	09/03/2021
706111272		GUADALAJARA	MEX		09/03/2021	3.090	24,665,730	0	0	0	0	0	52,378,026	09/03/2021
706111213		TIJUANA	MEX		08/06/2021	4.020	46,663,000	0	0	0	0	0	70,921,350	08/06/2021
706110600		AUBURN HILLS	MI		09/06/2018	4.340	9,590,500	0	0	0	0	0	28,149,892	09/20/2021
706110513		LANSING	MI		05/10/2018	4.030	1,434,878	0	0	0	0	0	2,724,555	08/18/2021
706110699		LANSING	MI		03/15/2019	4.300	6,460,316	0	0	0	0	0	12,090,118	08/18/2021
706110514		MACOMB	MI		05/10/2018	4.030	2,347,983	0	0	0	0	0	4,630,070	08/18/2021
706109039		TROY	MI		08/12/2013	4.200	43,877,681	0	(49,355)	0	0	0	191,564,006	09/10/2021
706110594		WEST BLOOMFIELD	MI		09/06/2018	4.330	51,010,700	0	0	0	0	0	82,861,290	12/10/2021
706111167		EAGAN	MN		12/22/2020	3.070	3,843,750	0	0	0	0	0	5,644,935	10/28/2021
706108491		HOPKINS	MN		03/30/2011	5.570	1,122,009	0	(3,720)	0	0	0	3,510,654	11/08/2021
706109097		SAINT LOUIS	MO		06/07/2013	4.670	1,232,135	0	0	0	0	0	3,077,426	11/08/2021
706110056		ST LOUIS	MO		04/19/2016	3.360	4,521,270	0	0	0	0	0	5,062,323	12/08/2021
706110295		ST LOUIS	MO		04/06/2017	4.160	5,195,335	0	(2,783)	0	0	0	9,986,483	12/08/2021
706109208		CHARLOTTE	NC		06/20/2013	3.620	3,286,409	0	(4,708)	0	0	0	6,118,970	12/10/2021
706110166		CHARLOTTE	NC		09/09/2016	3.650	16,419,027	0	0	0	0	0	24,973,107	10/27/2021
706110815		CHARLOTTE	NC		07/12/2019	3.430	8,255,000	0	0	0	0	0	13,268,119	08/18/2021
706111016		CHARLOTTE	NC		12/19/2019	2.550	40,000,000	0	0	0	0	0	53,157,990	11/29/2021
706111247		CHARLOTTE	NC		06/29/2021	2.250	22,365,000	0	0	0	0	0	28,709,466	10/28/2021
706110265		DURHAM	NC		02/28/2017	3.860	1,713,902	0	0	0	0	0	2,402,897	10/08/2021
706111160		FAYETTEVILLE	NC		03/10/2021	2.790	5,116,269	0	0	0	0	0	7,147,427	03/10/2021
706111116		GREENSBORO	NC		10/28/2020	2.454	11,730,000	0	0	0	0	0	17,818,509	09/30/2021
706110382		RALEIGH	NC		07/12/2017	3.890	12,112,500	0	0	0	0	0	16,504,616	10/27/2021
706111109		RALEIGH	NC		09/24/2020	3.250	14,170,140	0	0	0	0	0	20,688,625	11/29/2021
706108490		LINCOLN	NE		03/30/2011	5.570	4,138,965	0	(13,721)	0	0	0	13,057,025	11/08/2021
706108756		LINCOLN	NE		09/21/2021	3.500	2,820,033	0	(15,749)	0	0	0	18,222,590	08/18/2021
706110438		OMAHA	NE		11/09/2017	3.780	5,391,789	0	0	0	0	0	9,837,561	12/10/2021
706110553		AVENEL	NJ		06/21/2018	4.430	8,660,840	0	0	0	0	0	14,971,977	12/10/2021
706110582		AVENEL	NJ		07/31/2018	4.150	7,223,308	0	0	0	0	0	22,790,807	08/18/2021
706110175		BELLE MEAD	NJ		09/27/2016	3.000	15,531,369	0	0	0	0	0	33,760,852	08/18/2021
706110335		BLOOMFIELD	NJ		12/28/2017	3.920	14,043,434	0	0	0	0	0	28,062,351	12/10/2021
706110440		DAYTON	NJ		12/23/2020	3.470	15,286,460	0	(147,067)	0	0	0	25,886,645	10/08/2021
706111135		DUMONT	NJ		02/23/2021	2.870	17,479,690	0	0	0	0	0	25,294,249	02/23/2021
706109003		ENGLEWOOD	NJ		01/14/2013	3.650	5,843,278	0	(6,116)	0	0	0	13,327,926	08/18/2021
706109872		FAIR LAWN	NJ		08/14/2015	3.700	14,514,639	0	0	0	0	0	22,595,672	12/10/2021
706110359		FAIR LAWN	NJ		08/01/2017	3.630	5,485,528	0	(15,646)	0	0	0	23,270,172	08/18/2021
706111152		FRANKLIN CENTER	NJ		12/16/2020	2.810	60,947,479	0	0	0	0	0	82,082,823	11/08/2021
706109879		FRANKLIN PARK	NJ		08/27/2015	3.700	11,921,310	0	0	0	0	0	24,453,085	08/18/2021
706109880		FRANKLIN TOWNSHIP	NJ		08/27/2015	3.700	3,437,433	0	0	0	0	0	6,582,189	08/18/2021
706110724		HOBOKEN	NJ		09/21/2021	3.780	23,292,673	0	(124,391)	0	0	0	33,169,288	09/19/2021
706110303		JERSEY CITY	NJ		04/28/2017	3.630	54,143,918	0	(32,090)	0	0	0	85,922,704	12/10/2021
706110499		JERSEY CITY	NJ		03/23/2018	3.660	3,720,000	0	0	0	0	0	12,178,668	10/07/2021
706111177		JERSEY CITY	NJ		03/31/2021	2.590	23,619,500	0	0	0	0	0	39,599,223	12/28/2021
706109691		LAKEWOOD	NJ		12/09/2014	3.030	1,562,109	0	0	0	0	0	9,582,577	10/08/2021
706110510		LYNDHURST	NJ		06/06/2018	4.000	18,895,497	0	0	0	0	0	28,456,783	10/27/2021
706110757		MANAHAWKIN	NJ		07/31/2019	3.540	4,472,985	0	0	0	0	0	7,925,959	08/18/2021
706110316		MARLTON	NJ		08/15/2017	4.000	2,914,231	0	0	0	0	0	7,077,249	08/18/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110317		MARLTON	NJ		08/15/2017	4.000	2,119,441	0	0	0	0	0	6,680,291	08/18/2021
706110318		MARLTON	NJ		08/21/2017	4.000	5,298,602	0	0	0	0	0	13,198,096	11/08/2021
706110319		MARLTON	NJ		08/15/2017	4.000	6,358,322	0	0	0	0	0	13,397,837	10/07/2021
706111230		MAYS LANDING	NJ		06/30/2021	2.740	12,824,250	0	0	0	0	0	19,823,279	06/30/2021
706110441		NEWARK	NJ		12/14/2017	3.630	11,160,697	0	(4,145)	0	0	0	26,405,595	08/18/2021
706110176		NORTH BRUNSWICK	NJ		09/27/2016	3.000	19,738,038	0	0	0	0	0	55,642,553	08/18/2021
706110105		NUTLEY	NJ		08/01/2016	3.600	5,680,000	0	0	0	0	0	11,303,331	08/18/2021
706111180		OLD BRIDGE	NJ		11/17/2021	2.720	11,730,000	0	0	0	0	0	23,408,455	11/17/2021
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,179,139	0	0	0	0	0	2,268,688	10/27/2021
706111115		PARSIPPANY	NJ		10/06/2020	3.500	670,925	0	0	0	0	0	1,290,873	10/27/2021
706110106		PASSAIC	NJ		10/11/2018	4.000	9,235,430	0	0	0	0	0	24,757,967	08/18/2021
706109808		PERTH AMBOY	NJ		12/01/2021	3.140	2,670,077	0	(2,507)	0	0	0	7,995,797	08/18/2021
706110177		RAHWAY	NJ		09/27/2016	3.000	6,034,200	0	0	0	0	0	14,607,856	08/18/2021
706109109		RARITAN	NJ		01/15/2014	3.890	16,647,806	0	0	0	0	0	48,837,968	08/18/2021
706111178		ROSELLE PARK	NJ		10/28/2021	2.600	5,076,803	0	0	0	0	0	8,821,741	10/28/2021
706109554		SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	0	0	0	0	51,418,959	08/18/2021
706110247		SECAUCUS	NJ		12/23/2016	3.680	5,977,246	0	0	0	0	0	13,076,807	08/18/2021
706110378		SOMERSET	NJ		08/15/2017	3.620	3,890,090	0	0	0	0	0	7,268,469	03/31/2021
706110693		SOMERSET	NJ		03/25/2019	4.090	24,743,064	0	0	0	0	0	39,003,340	03/31/2021
706109249		VERONA	NJ		09/27/2013	4.520	13,532,274	0	0	0	0	0	25,691,979	08/18/2021
706108941		WOODBRIDGE TOWNSHIP	NJ		11/20/2012	3.370	6,919,201	0	0	0	0	0	26,614,572	08/18/2021
750000200		AMSTERDAM	NLD		09/14/2017	2.340	68,566,337	0	0	0	0	(5,206,387)	110,869,649	12/17/2021
750000274		AMSTERDAM	NLD		03/27/2019	1.270	14,181,621	0	0	0	0	(1,108,629)	33,147,256	12/02/2021
750000275		AMSTERDAM	NLD		03/28/2019	1.360	42,544,864	0	0	0	0	(3,621,515)	99,441,767	12/02/2021
750000296		AMSTERDAM	NLD		07/31/2019	1.600	1,322,848	0	0	0	0	(100,447)	2,097,957	12/17/2021
750000361		AMSTERDAM	NLD		11/04/2020	1.720	124,119,694	0	0	0	0	(9,424,671)	181,702,720	12/17/2021
750000226		APELDOORN	NLD		12/29/2017	1.840	7,741,754	0	0	0	0	(587,848)	43,132,083	12/10/2021
750000417		BEVERWIJK	NLD		11/19/2021	2.020	32,751,360	0	0	0	0	187,200	51,560,273	11/22/2021
750000353		EINDHOVEN	NLD		09/03/2020	1.650	19,214,131	0	0	0	0	(1,458,970)	46,099,978	12/17/2021
750000420		OIRSCHOT	NLD		10/06/2021	1.030	59,930,440	0	0	0	0	(1,343,850)	90,822,860	10/06/2021
750000248		ROTTERDAM	NLD		07/26/2018	2.330	4,274,001	0	0	0	0	(324,534)	6,655,384	12/17/2021
750000249		ROTTERDAM	NLD		10/01/2018	2.320	33,803,270	0	0	0	0	(2,566,754)	53,216,413	11/22/2021
706107960		LAS VEGAS	NV		09/05/2008	6.730	16,272,874	0	0	0	0	0	60,075,387	10/07/2021
706110831		SPARKS	NV		08/09/2019	3.500	855,000	0	0	0	0	0	1,429,532	08/18/2021
706110874		AVON	NY		10/25/2019	2.201	5,945,050	0	0	0	0	0	7,791,577	11/29/2021
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	12,745,529	08/18/2021
706109560		BRONX	NY		02/02/2015	4.380	2,473,314	0	0	0	0	0	5,361,643	10/07/2021
706109562		BROOKLYN	NY		02/02/2015	4.380	5,193,961	0	0	0	0	0	17,712,107	10/07/2021
706109881		BROOKLYN	NY		07/30/2015	4.320	11,732,511	0	0	0	0	0	24,989,231	10/07/2021
706110569		BROOKLYN	NY		08/01/2018	4.930	3,627,877	0	0	0	0	0	7,727,066	10/07/2021
706110875		CAMILLUS	NY		10/25/2019	1.876	6,730,377	0	0	0	0	0	8,987,162	11/29/2021
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	5,492,614	0	0	0	0	0	25,398,662	12/10/2021
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	1,369,210	0	0	0	0	0	6,331,421	12/10/2021
706110476		NEW HYDE PARK	NY		01/10/2018	3.760	1,364,000	0	0	0	0	0	2,664,960	12/10/2021
703000401		NEW YORK	NY		01/01/2013	5.365	32,435,192	0	216,691	0	0	0	1,315,883,956	12/26/2021
706102850		NEW YORK	NY		08/03/1998	6.960	448,900	0	0	0	0	0	8,321,429	11/08/2021
706106358		NEW YORK	NY		03/02/2006	5.830	7,007,791	0	0	0	0	0	40,326,706	12/17/2021
706106643		NEW YORK	NY		06/23/2006	6.240	8,627,909	0	0	0	0	0	18,004,800	12/10/2021
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	20,399,196	08/18/2021
706108731		NEW YORK	NY		05/31/2012	4.190	8,376,199	0	0	0	0	0	21,139,400	07/19/2021
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	15,285,059	12/17/2021
706108871		NEW YORK	NY		08/02/2012	3.780	6,013,781	0	0	0	0	0	95,619,797	12/14/2021
706108886		NEW YORK	NY		08/16/2012	3.900	8,123,808	0	0	0	0	0	35,067,800	12/10/2021
706108897		NEW YORK	NY		10/24/2012	4.250	6,576,875	0	(4,223)	0	0	0	48,613,147	12/17/2021
706108901		NEW YORK	NY		09/26/2012	4.400	19,455,304	0	(30,800)	0	0	0	36,310,526	10/07/2021
706108902		NEW YORK	NY		09/26/2012	4.400	5,487,393	0	(8,687)	0	0	0	10,241,430	10/07/2021
706108906		NEW YORK	NY		10/01/2012	3.250	16,418,089	0	0	0	0	0	39,811,271	12/14/2021
706108907		NEW YORK	NY		10/01/2012	3.250	10,215,300	0	(3,997)	0	0	0	36,096,355	12/14/2021
706109137		NEW YORK	NY		06/27/2013	3.740	17,175,000	0	0	0	0	0	31,684,022	12/17/2021
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	7,320,304	08/18/2021
706109613		NEW YORK	NY		10/08/2014	3.910	12,525,000	0	0	0	0	0	36,165,391	12/10/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109706		NEW YORK	NY		12/30/2014	3.800	113,495,000	0	0	0	0	0	217,431,630	12/10/2021
706109866		NEW YORK	NY		09/03/2015	4.030	36,190,000	0	0	0	0	0	83,775,358	12/08/2021
706109940		NEW YORK	NY		08/09/2016	3.900	9,886,118	0	0	0	0	0	67,126,012	12/26/2021
706109968		NEW YORK	NY		01/15/2016	4.290	15,716,999	0	0	0	0	0	24,124,898	07/19/2021
706110002		NEW YORK	NY		01/26/2016	4.010	51,548,028	0	(3,524)	0	0	0	75,968,477	12/08/2021
706110043		NEW YORK	NY		05/05/2016	3.280	7,341,308	0	0	0	0	0	17,802,443	10/08/2021
706110077		NEW YORK	NY		05/24/2016	3.530	9,246,934	0	0	0	0	0	16,973,154	10/07/2021
706110078		NEW YORK	NY		05/24/2016	3.640	3,930,903	0	0	0	0	0	6,602,838	12/10/2021
706110096		NEW YORK	NY		06/22/2016	3.540	19,390,000	0	0	0	0	0	46,599,646	12/10/2021
706110167		NEW YORK	NY		09/14/2016	3.400	19,347,920	0	(27,642)	0	0	0	32,806,837	07/28/2021
706110314		NEW YORK	NY		06/07/2017	4.010	4,163,453	0	0	0	0	0	5,060,654	12/08/2021
706110358		NEW YORK	NY		10/04/2017	3.550	21,771,000	0	0	0	0	0	43,718,685	07/19/2021
706110430		NEW YORK	NY		08/29/2017	3.130	16,000,000	0	0	0	0	0	38,797,532	12/14/2021
706110458		NEW YORK	NY		02/28/2018	3.720	47,365,000	0	0	0	0	0	62,522,136	12/14/2021
706110460		NEW YORK	NY		01/08/2018	4.210	50,400,111	0	(1,757)	0	0	0	79,224,765	10/08/2021
706110473		NEW YORK	NY		05/07/2018	3.630	18,173,500	0	0	0	0	0	39,287,777	07/28/2021
706110646		NEW YORK	NY		12/19/2018	4.400	118,688,650	0	0	0	0	0	296,473,870	10/27/2021
706110713		NEW YORK	NY		04/23/2019	4.190	17,170,280	0	0	0	0	0	25,335,486	12/08/2021
706110725		NEW YORK	NY		06/06/2019	3.650	26,516,500	0	0	0	0	0	64,301,622	10/08/2021
706110734		NEW YORK	NY		05/23/2019	3.610	103,082,944	0	0	0	0	0	201,634,294	10/08/2021
706110950		NEW YORK	NY		11/20/2019	3.420	64,194,000	0	0	0	0	0	142,383,506	11/08/2021
706110954		NEW YORK	NY		12/20/2019	3.500	3,120,000	0	0	0	0	0	7,222,405	12/08/2021
706111051		NEW YORK	NY		03/20/2020	3.990	55,617,169	0	(460,421)	0	0	0	86,335,234	07/19/2021
706111084		NEW YORK	NY		07/06/2020	3.650	34,720,000	0	0	0	0	0	68,077,247	11/08/2021
706111169		NEW YORK	NY		02/04/2021	2.450	7,492,097	0	0	0	0	0	26,481,501	12/14/2021
706111191		NEW YORK	NY		12/01/2021	2.350	7,564,878	0	(1,565)	0	0	0	27,094,733	04/23/2021
706110020		PLAINVIEW	NY		06/13/2016	3.900	25,505,967	0	(6,062)	0	0	0	39,051,190	10/08/2021
706109384		QUEENS	NY		03/10/2014	4.820	34,165,409	0	0	0	0	0	102,087,327	10/08/2021
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	39,002,566	08/18/2021
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	26,898,292	08/18/2021
706108674		ROCHESTER	NY		04/06/2012	4.250	5,864,280	0	(14,233)	0	0	0	17,112,200	10/07/2021
706110689		SHIRLEY	NY		02/15/2019	4.710	23,876,442	0	0	0	0	0	33,621,120	10/08/2021
706109561		STATEN ISLAND	NY		02/02/2015	4.380	2,390,870	0	0	0	0	0	3,654,800	10/07/2021
706110901		STATEN ISLAND	NY		01/29/2020	3.450	2,785,838	0	0	0	0	0	4,258,574	10/07/2021
706110896		VICTOR	NY		10/25/2019	2.151	5,597,279	0	0	0	0	0	9,224,922	11/29/2021
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	40,796,404	08/18/2021
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	13,407,282	08/18/2021
706109381		YONKERS	NY		07/10/2014	4.930	13,288,549	0	0	0	0	0	135,300,208	09/10/2021
706108671		AVON	OH		01/23/2012	5.220	7,776,491	0	0	0	0	0	23,317,845	08/18/2021
706107147		CINCINNATI	OH		04/26/2007	5.590	445,777	0	0	0	0	0	25,136,473	08/18/2021
706109028		CINCINNATI	OH		08/15/2014	4.220	9,168,811	0	0	0	0	0	19,081,821	08/18/2021
706111154		CINCINNATI	OH		12/30/2020	4.340	105,200	0	0	0	0	0	313,956	09/20/2021
706109351		DUBLIN	OH		12/17/2013	4.800	11,179,437	0	0	0	0	0	16,343,355	10/08/2021
706109596		FAIRFIELD	OH		09/23/2014	3.890	773,462	0	0	0	0	0	1,496,630	10/27/2021
706110683		GROVE CITY	OH		03/18/2019	4.070	57,807,300	0	0	0	0	0	84,163,435	10/27/2021
706109600		HAMILTON	OH		09/23/2014	3.890	1,137,355	0	0	0	0	0	2,029,239	10/27/2021
706109495		BEAVERTON	OR		06/18/2014	4.680	5,176,764	0	0	0	0	0	9,292,679	08/18/2021
706109935		BEAVERTON	OR		12/15/2015	4.450	1,812,274	0	0	0	0	0	3,253,177	08/18/2021
706110602		BEAVERTON	OR		08/31/2018	4.220	10,920,000	0	0	0	0	0	18,071,950	10/08/2021
706108485		GLADSTONE	OR		02/28/2011	5.320	2,667,202	0	0	0	0	0	22,516,499	10/07/2021
706110864		HAPPY VALLEY	OR		10/31/2019	5.136	19,635,568	0	0	0	0	0	36,898,376	08/18/2021
706110866		HILLSBORO	OR		10/31/2019	5.136	9,301,375	0	0	0	0	0	17,179,022	08/18/2021
706107241		PORTLAND	OR		04/30/2008	5.930	1,780,660	0	0	0	0	0	6,281,824	08/18/2021
706109106		PORTLAND	OR		07/03/2013	3.250	9,004,196	0	493	0	0	0	20,865,670	12/10/2021
706109212		PORTLAND	OR		12/18/2013	4.330	24,490,707	0	(4,154)	0	0	0	41,234,203	08/18/2021
706109266		PORTLAND	OR		12/17/2013	4.890	6,386,466	0	(2,851)	0	0	0	15,655,799	08/18/2021
706109341		PORTLAND	OR		12/05/2013	4.410	1,354,003	0	0	0	0	0	1,895,006	07/19/2021
706109936		PORTLAND	OR		12/15/2015	4.400	7,245,787	0	0	0	0	0	12,207,910	08/18/2021
706110038		PORTLAND	OR		03/07/2016	3.580	45,082,516	0	(51,363)	0	0	0	54,608,865	07/28/2021
706110618		PORTLAND	OR		10/05/2018	1.304	26,800,000	0	0	0	0	0	40,489,799	08/18/2021
706110851		PORTLAND	OR		08/06/2019	3.640	1,631,500	0	0	0	0	0	2,931,013	12/10/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706111120		PORTLAND	OR		10/15/2020	3.450	3,357,500	0	0	0	0	0	4,271,938	10/28/2021
706111305		PORTLAND	OR		10/28/2021	2.490	6,710,000	0	0	0	0	0	8,238,822	10/28/2021
706110531		WILSONVILLE	OR		06/06/2018	4.000	7,317,594	0	0	0	0	0	17,172,971	08/18/2021
706110889		AVALON	PA		10/25/2019	2.151	2,745,312	0	0	0	0	0	4,812,075	11/29/2021
706108826		BETHLEHEM	PA		12/07/2012	4.650	18,977,349	0	0	0	0	0	43,984,489	08/18/2021
706110894		CANONSBURG	PA		10/25/2019	2.151	8,749,051	0	0	0	0	0	13,522,775	11/29/2021
706109775		CARLISLE	PA		05/11/2015	3.750	2,070,127	0	0	0	0	0	8,157,727	09/27/2021
706110675		COVINGTON TOWNSHIP	PA		12/23/2020	4.490	21,953,520	0	(359,950)	0	0	0	39,359,494	10/08/2021
706111288		EXTON	PA		08/20/2021	3.052	5,127,500	0	0	0	0	0	10,993,036	08/20/2021
706110876		HARRISBURG	PA		10/25/2019	2.201	20,120,000	0	0	0	0	0	27,985,122	11/29/2021
706111144		HARRISBURG	PA		12/31/2020	2.300	43,416,390	0	(71,056)	0	0	0	60,213,305	12/17/2021
706110712		KING OF PRUSSIA	PA		03/27/2019	4.090	38,442,133	0	0	0	0	0	60,330,203	12/10/2021
706110418		KUTZTOWN	PA		09/19/2017	3.660	45,677,845	0	0	0	0	0	85,185,117	12/10/2021
706109395		PHILADELPHIA	PA		01/31/2014	4.400	4,260,754	0	0	0	0	0	8,352,578	08/18/2021
706110890		PITTSBURGH	PA		10/25/2019	2.151	10,706,260	0	0	0	0	0	15,999,187	11/29/2021
706110272		PLYMOUTH MEETING	PA		01/31/2017	3.830	21,207,000	0	0	0	0	0	36,282,865	11/08/2021
706108734		WAYNE	PA		07/13/2012	3.890	12,029,704	0	0	0	0	0	40,199,737	08/18/2021
706109922		WILLOW GROVE	PA		09/21/2015	3.880	11,192,089	0	0	0	0	0	18,854,020	11/15/2021
706105390		WYNNEWOOD	PA		08/02/2004	6.100	5,208,153	0	(2,611)	0	0	0	30,794,211	11/08/2021
706111215		CHARLESTON	SC		05/20/2021	2.930	10,236,400	0	0	0	0	0	16,397,266	05/20/2021
706110152		GREENVILLE	SC		07/20/2016	3.490	1,831,107	0	0	0	0	0	3,422,209	10/08/2021
706110153		GREENVILLE	SC		07/20/2016	3.490	1,551,355	0	0	0	0	0	3,121,585	10/08/2021
753000321		BROMMA	SWE		12/19/2019	2.550	17,615,778	0	0	0	0	(1,804,522)	32,733,488	12/10/2021
706111159		COLLIERVILLE	TN		03/10/2021	2.790	9,273,239	0	0	0	0	0	12,994,436	03/10/2021
706111143		MEMPHIS	TN		12/31/2020	2.300	39,072,827	0	(63,954)	0	0	0	53,494,293	12/17/2021
706110313		MURFREESBORO	TN		06/01/2017	4.220	11,446,703	0	0	0	0	0	22,622,772	12/14/2021
706109612		NASHVILLE	TN		03/27/2015	3.650	36,444,181	0	0	0	0	0	88,764,166	10/04/2021
706109848		ADDISON	TX		07/01/2015	3.820	24,273,659	0	0	0	0	0	43,152,172	10/27/2021
706111348		ARLINGTON	TX		11/16/2021	2.550	2,619,873	0	0	0	0	0	4,183,733	11/16/2021
706111349		ARLINGTON	TX		11/16/2021	2.550	1,821,277	0	0	0	0	0	2,908,674	11/16/2021
706108815		AUSTIN	TX		05/09/2012	3.650	7,503,047	0	0	0	0	0	26,690,177	10/27/2021
706109015		AUSTIN	TX		12/14/2012	3.780	4,554,503	0	142	0	0	0	10,990,108	08/18/2021
706109029		AUSTIN	TX		12/28/2012	3.650	10,670,795	0	(2,018)	0	0	0	47,747,434	07/28/2021
706109707		AUSTIN	TX		10/30/2014	3.750	19,016,908	0	0	0	0	0	35,763,586	10/27/2021
706109847		AUSTIN	TX		09/21/2021	3.850	17,576,399	0	(135,401)	0	0	0	25,369,144	09/17/2021
706110097		AUSTIN	TX		09/21/2021	3.330	5,821,178	0	(35,947)	0	0	0	8,456,381	09/17/2021
706110306		AUSTIN	TX		06/06/2017	4.680	18,910,690	0	(11,279)	0	0	0	33,196,075	10/04/2021
706110659		AUSTIN	TX		06/28/2019	3.550	60,186,905	0	0	0	0	0	82,207,200	10/29/2021
706110688		AUSTIN	TX		02/27/2019	5.030	2,782,159	0	0	0	0	0	5,207,181	10/04/2021
706111053		AUSTIN	TX		03/16/2020	3.260	1,500,000	0	0	0	0	0	2,210,967	10/28/2021
706111134		AUSTIN	TX		01/15/2021	4.000	108,737,769	0	0	0	0	0	172,259,866	01/15/2021
706111291		AUSTIN	TX		10/29/2021	3.490	16,985,937	0	0	0	0	0	23,200,586	10/29/2021
706111312		AUSTIN	TX		10/15/2021	2.470	11,995,000	0	0	0	0	0	16,103,904	10/15/2021
706111325		AUSTIN	TX		11/02/2021	2.920	11,710,000	0	0	0	0	0	20,870,411	11/02/2021
706109184		CARROLLTON	TX		08/26/2013	4.030	2,017,462	0	(4,763)	0	0	0	4,800,472	08/18/2021
706110264		CARROLLTON	TX		02/28/2017	3.860	1,415,833	0	0	0	0	0	2,223,193	10/08/2021
706109305		CONROE	TX		10/01/2013	4.320	2,910,627	0	(12,236)	0	0	0	4,879,706	10/27/2021
706111313		COPPELL	TX		11/16/2021	2.550	3,161,120	0	0	0	0	0	5,048,016	11/16/2021
706111346		COPPELL	TX		11/16/2021	2.550	2,780,934	0	0	0	0	0	4,441,240	11/16/2021
706111347		COPPELL	TX		11/16/2021	2.550	2,746,796	0	0	0	0	0	4,386,714	11/16/2021
706108488		DALLAS	TX		03/30/2011	5.570	1,570,811	0	(5,207)	0	0	0	4,083,453	11/08/2021
706108938		DALLAS	TX		11/19/2012	3.870	13,765,654	0	0	0	0	0	24,332,974	12/08/2021
706109185		DALLAS	TX		08/26/2013	4.030	3,065,319	0	(7,237)	0	0	0	7,940,205	08/18/2021
706109923		DALLAS	TX		06/20/2016	4.510	76,304,523	0	0	0	0	0	125,203,652	10/27/2021
706110066		DALLAS	TX		06/01/2016	3.610	2,648,579	0	0	0	0	0	5,776,396	10/08/2021
706110067		DALLAS	TX		06/01/2016	3.610	1,683,552	0	0	0	0	0	3,674,807	10/08/2021
706110068		DALLAS	TX		06/01/2016	3.610	1,611,874	0	0	0	0	0	3,186,987	10/08/2021
706110122		DALLAS	TX		12/28/2016	4.650	50,012,762	0	0	0	2,615,707	0	255,471,118	10/04/2021
706110350		DALLAS	TX		05/23/2017	4.120	1,930,979	0	0	0	0	0	2,994,557	10/27/2021
706110353		DALLAS	TX		05/23/2017	4.120	3,346,421	0	0	0	0	0	5,670,929	10/27/2021
706110445		DALLAS	TX		09/21/2021	3.660	43,829,432	0	(137,313)	0	0	0	67,650,676	10/08/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110589		DALLAS	TX		07/11/2018	4.050	15,389,359	0	(23,741)	0	0	0	24,873,447	10/07/2021
706110640		DALLAS	TX		12/07/2018	6.000	9,757,989	0	0	0	0	0	16,011,348	10/27/2021
706111030		DALLAS	TX		01/15/2020	3.350	55,703,770	0	(39,245)	0	0	0	79,925,031	12/08/2021
706111124		DALLAS	TX		10/05/2020	3.020	19,250,000	0	0	0	0	0	25,909,524	11/29/2021
706111240		DALLAS	TX		06/15/2021	4.125	47,890,500	0	0	0	0	0	68,003,691	06/15/2021
706111308		DALLAS	TX		11/04/2021	2.760	17,016,500	0	0	0	0	0	23,726,143	11/04/2021
706110704		DFW AIRPORT	TX		04/08/2019	4.220	2,055,487	0	0	0	0	0	3,312,887	10/08/2021
706108999		FORT WORTH	TX		02/22/2013	4.500	24,424,971	0	(17,667)	0	0	0	69,776,674	10/04/2021
706109186		FORT WORTH	TX		08/26/2013	4.030	4,366,988	0	(10,311)	0	0	0	8,764,910	08/18/2021
706109187		FORT WORTH	TX		08/26/2013	4.030	1,944,227	0	(4,590)	0	0	0	4,312,196	08/18/2021
706111259		FORT WORTH	TX		09/24/2021	2.370	44,880,000	0	0	0	0	0	68,600,508	09/24/2021
706111275		FORT WORTH	TX		12/01/2021	1.874	22,144,686	0	(7,678)	0	0	0	27,516,000	07/27/2021
706110360		FRISCO	TX		08/07/2017	3.600	11,656,028	0	2,081	0	0	0	16,333,799	11/08/2021
706110716		GARLAND	TX		05/20/2019	3.960	1,760,376	0	0	0	0	0	2,998,781	10/07/2021
706110717		GARLAND	TX		05/20/2019	3.960	2,639,523	0	0	0	0	0	3,779,159	10/07/2021
706110718		GARLAND	TX		05/20/2019	3.960	1,487,375	0	0	0	0	0	2,478,818	10/07/2021
706110351		GRAND PRAIRIE	TX		05/23/2017	4.120	3,765,004	0	0	0	0	0	5,488,171	10/27/2021
706110715		GRAND PRAIRIE	TX		05/20/2019	3.960	2,448,689	0	0	0	0	0	3,962,018	10/07/2021
706110723		GRAPEVINE	TX		04/30/2019	3.680	9,905,000	0	0	0	0	0	16,075,731	09/17/2021
706107117		HOUSTON	TX		05/17/2007	6.090	46,712,317	0	0	0	0	0	110,049,032	12/10/2021
706107180		HOUSTON	TX		12/17/2009	6.340	28,054,421	0	0	0	0	0	66,093,141	12/10/2021
706108487		HOUSTON	TX		03/30/2011	5.570	1,944,815	0	(6,447)	0	0	0	3,309,228	11/08/2021
706108489		HOUSTON	TX		03/30/2011	5.570	2,443,485	0	(8,100)	0	0	0	5,162,543	11/08/2021
706108753		HOUSTON	TX		06/07/2012	4.530	3,136,834	0	0	0	0	0	8,621,810	08/18/2021
706109065		HOUSTON	TX		03/01/2013	3.820	28,464,696	0	0	0	0	0	63,450,625	11/08/2021
706109209		HOUSTON	TX		10/15/2013	5.200	12,063,498	0	0	0	0	0	16,678,514	12/08/2021
706109400		HOUSTON	TX		04/03/2014	4.230	17,150,100	0	0	0	0	0	22,204,234	12/10/2021
706109538		HOUSTON	TX		07/31/2014	4.410	16,333,794	0	0	0	0	0	22,650,520	10/04/2021
706110512		HOUSTON	TX		03/09/2018	4.100	129,777,904	0	0	0	0	0	195,919,709	10/27/2021
706110527		HOUSTON	TX		05/30/2018	4.090	54,953,183	0	0	0	0	0	94,073,226	12/10/2021
706110554		HOUSTON	TX		07/30/2018	3.900	113,008,000	0	0	0	0	0	175,584,932	10/08/2021
706110609		HOUSTON	TX		11/02/2018	4.160	987,443	0	0	0	0	0	2,406,142	09/20/2021
706110881		HOUSTON	TX		09/26/2019	4.550	8,741,000	0	0	0	0	0	13,581,217	10/08/2021
706110956		HOUSTON	TX		10/31/2019	3.200	9,450,000	0	0	0	0	0	14,532,575	11/29/2021
706111027		HOUSTON	TX		12/17/2019	3.590	99,128,000	0	0	0	0	0	154,521,187	09/27/2021
706111059		HOUSTON	TX		03/12/2020	2.051	26,834,371	0	0	0	0	0	39,429,896	11/29/2021
706110562		HUTCHINS	TX		06/13/2018	4.140	12,207,597	0	0	0	0	0	20,776,276	12/10/2021
706110352		IRVING	TX		05/23/2017	4.120	9,822,568	0	0	0	0	0	15,708,537	10/27/2021
706110711		IRVING	TX		03/05/2019	3.500	30,533,000	0	0	0	0	0	39,524,034	11/29/2021
706108935		LAREDO	TX		10/10/2012	3.950	644,819	0	0	0	0	0	22,573,608	10/07/2021
706109753		LAREDO	TX		03/23/2015	3.850	7,774,773	0	0	0	0	0	18,507,960	10/07/2021
706109810		NORTHLAKE	TX		04/30/2015	3.450	12,022,500	0	0	0	0	0	18,473,043	08/18/2021
706110207		PFLUGERVILLE	TX		09/09/2016	3.190	2,100,000	0	0	0	0	0	4,638,571	08/18/2021
706108878		RICHARDSON	TX		06/29/2012	3.920	16,963,534	0	(27,100)	0	0	0	30,748,526	08/18/2021
706109133		RICHARDSON	TX		06/28/2013	4.350	917,949	0	(3,076)	0	0	0	1,662,422	08/18/2021
706110057		RICHARDSON	TX		06/30/2016	3.530	7,000,000	0	0	0	0	0	11,231,169	08/18/2021
706110556		ROANOKE	TX		09/21/2021	4.150	10,507,555	0	(51,095)	0	0	0	19,337,090	08/18/2021
706110610		ROSENBERG	TX		11/02/2018	4.160	4,143,732	0	0	0	0	0	9,116,883	09/20/2021
706110611		ROSENBERG	TX		11/02/2018	4.160	9,169,109	0	0	0	0	0	13,950,348	09/20/2021
706111108		ROUND ROCK	TX		08/06/2020	3.450	2,940,000	0	0	0	0	0	4,413,673	10/28/2021
706109570		SAN ANTONIO	TX		09/04/2014	3.790	8,754,063	0	0	0	0	0	11,459,002	08/18/2021
706110261		SAN ANTONIO	TX		02/28/2017	3.860	1,659,257	0	0	0	0	0	1,475,941	10/08/2021
706105948		SOUTHLAKE	TX		12/07/2005	6.180	21,861,126	0	0	0	0	0	70,115,528	12/14/2021
706108648		SPRING	TX		12/05/2011	4.880	23,040,136	0	(21,005)	0	0	0	58,126,055	07/28/2021
706109110		SPRING	TX		08/02/2013	3.940	22,502,615	0	0	0	0	0	37,149,837	07/28/2021
706110608		SPRING	TX		11/02/2018	4.160	952,177	0	0	0	0	0	3,116,180	09/20/2021
706108927		STAFFORD	TX		12/03/2012	4.250	3,481,300	0	0	0	0	0	9,815,673	08/18/2021
706111317		DRAPER	UT		12/13/2021	3.140	12,600,000	0	0	0	0	0	18,631,782	12/13/2021
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	7,322,876	0	(28,522)	0	0	0	30,145,876	10/07/2021
706109713		SALT LAKE CITY	UT		12/12/2014	3.260	4,952,445	0	0	0	0	0	14,908,981	10/08/2021
706110591		SALT LAKE CITY	UT		09/05/2018	4.310	6,491,216	0	0	0	0	0	10,397,598	08/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110462		WEST VALLEY CITY	UT		09/21/2021	1.854	4,900,000	0	0	0	0	0	11,081,960	12/17/2021
706109102		ALEXANDRIA	VA		05/28/2013	3.510	11,538,864	0	955	0	0	0	30,720,968	08/18/2021
706110236		ALEXANDRIA	VA		11/17/2016	3.510	4,572,393	0	0	0	0	0	12,168,395	08/18/2021
706108410		ARLINGTON	VA		02/13/2012	5.580	29,559,386	0	0	0	0	0	53,044,889	07/28/2021
706108428		ARLINGTON	VA		12/16/2010	5.870	17,307,730	0	0	0	0	0	36,376,191	10/04/2021
706108495		ARLINGTON	VA		03/23/2011	5.310	34,142,744	0	0	0	0	0	74,263,780	07/19/2021
706108672		ARLINGTON	VA		12/29/2011	4.660	17,190,824	0	0	0	0	0	37,215,749	07/28/2021
706108833		ARLINGTON	VA		08/08/2012	4.740	39,548,511	0	(24,828)	0	0	0	64,625,607	12/17/2021
706109131		ARLINGTON	VA		06/18/2013	3.050	4,843,390	0	0	0	0	0	13,130,097	08/18/2021
706109261		ARLINGTON	VA		10/01/2013	4.170	16,600,000	0	0	0	0	0	28,722,074	10/08/2021
706109470		ARLINGTON	VA		05/21/2014	4.650	1,122,129	0	0	0	0	0	1,590,121	10/27/2021
706110092		ARLINGTON	VA		07/05/2016	3.390	18,776,679	0	0	0	0	0	32,310,167	08/18/2021
706110530		ARLINGTON	VA		03/06/2019	4.120	20,400,099	0	0	0	0	0	44,526,660	10/07/2021
706110850		ARLINGTON	VA		09/21/2021	4.140	5,847,799	0	(12,685)	0	0	0	7,370,295	12/08/2021
706110246		FAIRFAX	VA		04/03/2017	3.760	3,939,315	0	0	0	0	0	20,026,484	08/18/2021
706108550		FALLS CHURCH	VA		04/11/2012	5.840	22,690,425	0	0	0	0	0	50,642,657	08/18/2021
706110325		FALLS CHURCH	VA		08/10/2017	4.450	15,164,771	0	(24,425)	0	0	0	20,702,090	09/20/2021
706110370		FALLS CHURCH	VA		08/17/2017	3.410	2,210,064	0	0	0	0	0	10,073,206	08/18/2021
706111061		FALLS CHURCH	VA		04/08/2020	4.900	3,324,852	0	(6,969)	0	0	0	4,483,518	09/20/2021
706109235		MCLEAN	VA		08/30/2013	4.100	42,530,644	0	0	0	0	0	280,121,773	09/10/2021
706109616		RESTON	VA		03/10/2015	4.330	12,373,118	0	0	0	0	0	18,374,130	08/18/2021
706110148		RUTHER GLEN	VA		07/20/2016	3.490	2,138,835	0	0	0	0	0	4,799,667	10/08/2021
706110567		VIENNA	VA		07/18/2018	4.220	10,788,000	0	0	0	0	0	17,364,380	10/08/2021
706109398		VIRGINIA BEACH	VA		03/17/2014	4.410	10,527,636	0	(48,758)	0	0	0	34,527,665	12/14/2021
706109743		AUBURN	WA		07/29/2019	3.570	1,632,982	0	0	0	0	0	3,481,467	12/10/2021
706110681		AUBURN	WA		01/29/2019	4.380	73,979,304	0	0	0	0	0	94,315,433	09/19/2021
706110682		AUBURN	WA		01/29/2019	1.854	15,985,644	0	0	0	0	0	20,379,923	09/19/2021
706109450		BELLEVUE	WA		06/11/2014	4.980	42,535,574	0	0	0	0	0	86,454,016	08/18/2021
706110036		BELLEVUE	WA		05/06/2016	3.840	17,859,673	0	(2,336)	0	0	0	32,033,276	07/28/2021
706110758		BELLEVUE	WA		08/20/2019	3.830	9,900,000	0	0	0	0	0	14,458,584	10/08/2021
706109504		BOTHELL	WA		08/18/2014	4.340	3,453,670	0	0	0	0	0	11,206,042	08/18/2021
706109719		BOTHELL	WA		11/01/2018	3.990	9,746,837	0	17,551	0	0	0	35,152,072	10/07/2021
706109947		BOTHELL	WA		10/15/2015	3.980	6,447,558	0	0	0	0	0	12,900,173	10/27/2021
706110191		BOTHELL	WA		11/01/2018	3.610	24,996,399	0	185,274	0	0	0	46,641,927	10/07/2021
706110788		BOTHELL	WA		07/22/2019	3.620	3,175,216	0	0	0	0	0	4,378,991	10/08/2021
706110024		GIG HARBOR	WA		11/01/2018	3.330	9,858,698	0	70,588	0	0	0	18,166,420	12/14/2021
706111049		GIG HARBOR	WA		04/24/2020	3.040	12,240,000	0	0	0	0	0	20,752,496	10/07/2021
706110079		KENT	WA		08/23/2016	3.720	7,469,858	0	0	0	0	0	19,639,601	10/07/2021
706110902		KENT	WA		10/31/2019	3.150	32,830,000	0	0	0	0	0	69,896,634	10/27/2021
706109391		KIRKLAND	WA		03/20/2014	4.750	5,565,248	0	0	0	0	0	21,549,724	08/18/2021
706109688		KIRKLAND	WA		03/06/2015	4.170	22,387,124	0	0	0	0	0	38,216,811	10/27/2021
706110820		KIRKLAND	WA		09/03/2019	3.450	13,505,360	0	0	0	0	0	22,561,249	12/10/2021
706110821		KIRKLAND	WA		09/03/2019	3.450	22,049,568	0	0	0	0	0	36,410,460	10/27/2021
706110529		MAPLE VALLEY	WA		03/15/2019	4.510	18,215,000	0	0	0	0	0	27,283,733	12/10/2021
706110379		MERCER ISLAND	WA		07/07/2017	3.740	11,479,206	0	0	0	0	0	19,196,543	07/28/2021
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	28,431,084	10/07/2021
706108817		REDMOND	WA		02/15/2013	4.240	9,404,908	0	0	0	0	0	20,155,205	08/18/2021
706109772		REDMOND	WA		11/01/2018	3.550	14,571,976	0	82,507	0	0	0	41,450,967	12/10/2021
706110511		RENTON	WA		03/22/2018	4.020	6,310,000	0	0	0	0	0	9,119,918	08/18/2021
706111113		RENTON	WA		09/17/2020	3.220	120,755,960	0	(231,502)	0	0	0	161,887,236	12/08/2021
706109720		SEATAC	WA		12/01/2021	4.250	13,971,058	0	(14,417)	0	0	0	17,079,027	09/27/2021
706109319		SEATTLE	WA		07/09/2014	4.880	22,674,258	0	0	0	0	0	47,149,510	08/18/2021
706109454		SEATTLE	WA		04/01/2014	4.660	2,421,988	0	0	0	0	0	11,157,263	07/28/2021
706110033		SEATTLE	WA		06/01/2020	4.880	3,423,155	0	(28,413)	0	0	0	4,421,059	12/08/2021
706110492		SEATTLE	WA		02/21/2018	3.660	15,500,000	0	0	0	0	0	21,794,303	10/08/2021
706110500		SEATTLE	WA		02/21/2018	3.710	26,185,000	0	0	0	0	0	37,367,508	12/10/2021
706110528		SEATTLE	WA		06/21/2018	4.260	10,066,556	0	0	0	0	0	12,435,671	12/08/2021
706110540		SEATTLE	WA		08/21/2018	4.370	6,700,352	0	0	0	0	0	11,716,453	12/14/2021
706110865		SEATTLE	WA		10/31/2019	5.136	9,578,468	0	0	0	0	0	17,297,590	11/08/2021
706110905		SEATTLE	WA		10/28/2019	3.160	35,000,000	0	0	0	0	0	51,213,369	11/08/2021
706110951		SEATTLE	WA		11/14/2019	3.040	66,247,500	0	0	0	0	0	97,495,105	10/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110970		SEATTLE	WA		03/27/2020	3.600	1,442,822	0	0	0	0	0	1,730,316	11/08/2021
706111082		SEATTLE	WA		07/15/2020	3.990	77,143,871	0	(638,634)	0	0	0	120,075,456	12/14/2021
706108715		SPOKANE	WA		05/07/2012	4.650	18,664,157	0	0	0	0	0	32,977,398	09/10/2021
706109742		TACOMA	WA		07/29/2019	3.570	625,185	0	0	0	0	0	1,836,910	12/10/2021
706110286		TUKWILA	WA		03/10/2017	3.990	3,350,000	0	0	0	0	0	6,695,858	11/08/2021
706109735		MILWAUKEE	WI		11/01/2018	4.750	18,940,496	0	(72,887)	0	0	0	35,884,799	08/18/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							18,049,745,020	0	(7,388,468)	0	5,932,769	(67,587,102)	38,510,117,441	XXX
752200018		SYDNEY	AUS		12/21/2021	6.000	33,829,636	0	0	0	196,565	234,976	74,434,197	12/22/2021
0699999. Mortgages in good standing - Mezzanine Loans							33,829,636	0	0	0	196,565	234,976	74,434,197	XXX
0899999. Total Mortgages in good standing							21,125,279,616	0	(7,912,677)	0	6,129,334	(67,352,126)	46,436,185,363	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							21,125,279,616	0	(7,912,677)	0	6,129,334	(67,352,126)	46,436,185,363	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717612085	PRATTVILLE	AL		11/01/2021	2.470	60,985,340	0	197,376,019
717612090	PRATTVILLE	AL		11/01/2021	1.270	25,951,209	0	89,239,031
717612132	PRATTVILLE	AL		11/16/2021	2.320	165,405,000	0	566,466,099
717612107	WEOGUFKA	AL		05/28/2021	2.720	13,533,500	0	57,140,130
717612189	EUDORA	AR		12/20/2021	3.330	277,690,000	0	480,142,132
717612055	MANILA	AR		05/26/2021	3.650	700,000	0	1,475,946
717611524	PARKIN	AR		12/14/2017	3.450	0	374,246	11,309,550
717612070	STUTTGART	AR		04/27/2021	2.850	3,000,000	0	7,761,628
717612071	STUTTGART	AR		04/27/2021	2.600	440,000	0	1,138,372
717611574	TRUMANN	AR		09/21/2021	3.890	892,342	0	2,145,400
717610827	SOMERTON	AZ		05/01/2018	3.800	0	733,415	4,752,000
717612181	WILCOX	AZ		12/28/2021	2.750	8,720,000	0	36,129,874
717612197	WILCOX	AZ		12/28/2021	3.000	5,079,468	0	7,151,656
717611979	AVENAL	CA		01/11/2021	2.990	11,325,000	0	83,283,600
717611932	BAKERSFIELD	CA		04/06/2021	2.800	3,000,000	0	11,698,999
717612116	COALINGA	CA		05/27/2021	3.650	3,231,380	0	5,875,715
717611736	COURTLAND	CA		08/26/2019	4.060	0	700,000	3,434,622
717611546	DEL REY	CA		09/21/2021	3.850	1,209,541	0	2,763,135
717612167	DUCOR	CA		12/22/2021	2.880	13,270,000	0	46,154,689
717612003	EL CENTRO	CA		02/10/2021	2.880	3,320,000	0	7,607,990
717611458	FIREBAUGH	CA		09/21/2021	3.100	1,143,873	0	6,530,335
717612162	FIREBAUGH	CA		09/28/2021	2.590	1,152,000	0	17,964,000
717612165	FOWLER	CA		11/09/2021	2.300	29,975,000	0	56,862,548
717611768	FRESNO	CA		09/21/2021	3.879	14,876,404	0	26,256,205
717611983	HOLT	CA		01/22/2021	3.340	1,526,000	0	4,157,447
717611996	KING CITY	CA		01/20/2021	2.620	2,616,000	0	9,622,000
717611997	KING CITY	CA		01/20/2021	2.620	4,360,000	0	18,300,000
717612023	LOST HILLS	CA		03/04/2021	2.680	168,005,000	0	288,271,416
717611956	NAPA	CA		11/09/2020	3.590	0	2,500,000	60,000,001
717612157	NAPA	CA		10/29/2021	3.470	34,460,000	0	58,400,000
717612176	NAPA	CA		11/18/2021	2.280	12,000,000	0	29,400,000
717612086	OAKVILLE	CA		04/09/2021	2.490	4,000,000	0	23,167,499
717612080	RUTHERFORD	CA		06/02/2021	3.050	2,281,900	0	7,725,241
717611392	SELMA	CA		09/21/2021	3.930	1,210,050	0	5,964,180
717610954	SOLEDAD	CA		09/21/2021	3.350	1,045,593	0	7,842,247
717612102	SOLEDAD	CA		11/16/2021	3.260	16,500,000	0	27,907,235
717611505	SONOMA	CA		10/02/2017	3.580	0	12,427,464	39,415,664
717611643	SONOMA	CA		09/21/2021	4.070	35,619,461	0	78,401,746
717612169	WASCO	CA		09/15/2021	3.020	2,636,000	0	4,381,864
717612155	WHEATLAND	CA		10/14/2021	3.150	4,350,000	0	13,720,525
717612172	WHEATLAND	CA		10/14/2021	3.150	1,650,000	0	5,204,337
717610952	WILLIAMS	CA		01/30/2015	3.900	0	412,311	7,367,232
717612105	WOODLAND	CA		07/28/2021	3.680	3,250,000	0	5,345,748
717612106	WOODLAND	CA		07/28/2021	2.970	3,250,000	0	5,345,748
717611056	CENTER	CO		09/21/2021	4.500	1,138,921	0	2,952,226
717612164	SHERIDAN LAKE	CO		10/15/2021	3.500	8,000,000	0	17,443,968
717611128	SPRINGFIELD	CO		12/18/2015	3.800	0	1,262,624	7,725,499
717612027	IMMOKALEE	FL		04/16/2021	3.070	12,000,000	0	17,400,072
717612187	PALM BEACH	FL		12/20/2021	3.390	25,049,450	0	53,465,032
717612112	CARROLL	IA		06/04/2021	2.750	3,000,000	0	6,265,001
717610378	TRIPOLI	IA		12/01/2021	4.950	734,015	0	2,515,730
717610998	TRIPOLI	IA		12/01/2021	4.300	284,117	0	1,000,723
717609720	FARMER CITY	IL		09/21/2021	6.600	214,436	0	6,319,316
717612032	GLADSTONE	IL		02/11/2021	3.350	2,750,000	0	6,492,244
717612179	MATTOON	IL		10/29/2021	2.750	4,500,000	0	8,789,498
717612140	METCALF	IL		10/29/2021	2.750	4,500,000	0	15,121,826
717611980	MONMOUTH	IL		11/13/2020	2.770	0	2,600,000	8,500,001
717612133	SHELBYVILLE	IL		06/29/2021	3.390	4,172,000	0	6,419,128
717610448	VINCENNES	IN		09/21/2021	4.300	317,123	0	3,443,471
717612188	MONTEREY	LA		12/20/2021	2.770	147,990,000	0	255,883,750
717611933	PINEVILLE	LA		03/17/2021	2.900	67,750,000	0	160,613,268
717611573	EDWARDSBURG	MI		12/10/2018	5.250	0	3,834,344	41,388,149
717611592	EDWARDSBURG	MI		12/10/2018	4.750	0	730,198	8,177,428
717611364	EVANSVILLE	MN		02/09/2017	4.650	0	6,192,527	24,943,442
717612099	MURDOCK	MN		06/17/2021	3.260	1,300,000	0	2,844,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717612100	MURDOCK	MN		06/17/2021	3.260	1,800,000	0	4,209,002
717612101	MURDOCK	MN		06/17/2021	3.260	2,650,000	0	5,891,674
717610999	BELL CITY	MO		09/02/2015	3.850	0	2,225,104	15,368,328
717612093	KENNETT	MO		04/26/2021	3.470	5,600,000	0	8,640,000
717611728	MALDEN	MO		09/21/2021	3.720	1,570,403	185	3,103,556
717611729	MALDEN	MO		09/21/2021	3.720	232,400	0	459,287
717611730	MALDEN	MO		09/21/2021	3.720	1,871,843	0	3,699,286
717611731	MALDEN	MO		09/21/2021	3.720	513,420	0	1,014,653
717611732	MALDEN	MO		09/21/2021	3.720	7,370,685	0	14,566,495
717611760	ANGUILLA	MS		08/30/2019	4.450	0	861,541	2,827,976
717612034	TUNICA	MS		03/03/2021	2.650	3,425,000	0	7,386,251
717612035	TUNICA	MS		03/03/2021	2.650	1,000,000	0	2,156,576
717612036	TUNICA	MS		03/03/2021	2.650	1,000,000	0	2,156,576
717612037	TUNICA	MS		09/10/2021	2.700	3,180,000	0	6,858,989
717612038	TUNICA	MS		05/10/2021	2.650	1,200,000	0	4,225,002
717609499	MELVILLE	MT		09/21/2021	6.050	221,245	0	8,880,404
717612135	VALENTINE	NE		07/23/2021	3.450	4,500,000	0	9,026,030
717611006	YERINGTON	NV		09/21/2021	4.550	3,109,423	0	11,000,001
717611842	YERINGTON	NV		01/14/2021	4.010	1,189,752	0	3,481,881
717611700	BOARDMAN	OR		03/01/2019	4.260	0	20,708,010	53,974,926
717611981	CARLTON	OR		03/11/2021	3.200	971,425	0	2,491,211
717611354	LEBANON	OR		09/21/2021	3.990	1,651,842	0	4,218,602
717612110	SAINT PAUL	OR		07/06/2021	3.320	690,000	0	1,784,645
717612096	SALEM	OR		06/24/2021	3.700	2,500,000	0	7,420,766
717612141	BENEZETT	PA		09/07/2021	2.572	7,000,000	0	41,716,124
717611063	HARROLD	SD		09/21/2021	3.950	3,068,445	0	16,790,337
717611469	HARROLD	SD		09/21/2021	4.100	913,173	0	5,209,667
717610981	SUMMIT	SD		09/21/2021	4.300	926,492	0	2,200,082
717612117	CENTRALIA	WA		08/31/2021	3.030	8,220,000	0	26,757,880
717612128	YAKIMA	WA		07/14/2021	3.320	22,317,600	0	44,059,597
717612129	YAKIMA	WA		07/14/2021	3.320	5,579,400	0	11,014,899
0199999. Mortgages in good standing - Farm Mortgages						1,321,632,675	55,561,969	3,420,894,275
752200007	BRISBANE	AUS		10/16/2019	5.500	0	6,246,651	59,026,093
752200013	BRISBANE	AUS		07/23/2021	5.500	12,591,530	0	24,937,834
752200014	BRISBANE	AUS		06/30/2021	5.750	4,980,620	418,455	52,353,096
752200001	MELBOURNE	AUS		04/08/2019	1.815	0	10,981,032	71,107,332
752200003	SYDNEY	AUS		07/26/2019	4.750	0	2,414,883	105,740,680
752200006	SYDNEY	AUS		10/04/2019	6.000	0	224,581	31,408,560
706111262	CHANDLER	AZ		09/14/2021	2.850	14,172,390	0	20,367,402
706110860	GLENDALE	AZ		08/29/2019	2.601	0	329,556	11,022,630
706111219	GLENDALE	AZ		05/27/2021	2.610	46,800,000	0	60,064,000
706111214	PHOENIX	AZ		05/24/2021	2.604	36,530,000	0	47,374,000
706110113	SCOTTSDALE	AZ		09/21/2021	3.900	21,500,079	0	24,451,994
706110084	ANAHEIM	CA		05/31/2016	3.660	0	3,911,354	15,747,847
706111306	BRENTWOOD	CA		09/30/2021	2.254	6,400,000	25,907,215	47,242,000
706111216	CAMARILLO	CA		05/06/2021	3.630	30,408,125	0	31,542,483
706109529	CHINO	CA		11/18/2014	4.010	0	8,134,199	64,248,430
706109909	CHINO	CA		12/01/2021	3.900	2,799,756	0	7,354,135
706109913	CHINO	CA		12/01/2021	3.920	3,142,629	0	2,581,060
706110478	CHINO	CA		10/18/2018	4.130	0	13,800,312	73,937,141
706109901	CITY OF INDUSTRY	CA		12/01/2021	3.900	11,879,835	0	21,490,651
706109903	CITY OF INDUSTRY	CA		12/01/2021	3.900	3,727,776	0	3,934,489
706111024	CITY OF INDUSTRY	CA		05/21/2021	3.974	27,575,882	0	53,984,480
706111025	CITY OF INDUSTRY	CA		05/21/2021	4.010	8,213,893	0	16,564,892
706111210	CONCORD	CA		04/30/2021	3.630	90,361,375	0	148,869,017
706111223	CONCORD	CA		06/15/2021	3.670	21,791,500	0	29,418,007
706111250	CORTE MADERA	CA		07/28/2021	3.360	10,630,000	20,282,266	42,683,970
706109467	COSTA MESA	CA		01/07/2015	4.570	0	2,480,441	19,297,880
706110238	COSTA MESA	CA		12/28/2016	3.190	0	35,549,412	89,380,967
706111186	COSTA MESA	CA		05/20/2021	2.900	150,221,630	0	500,181,425
706111145	EASTVALE	CA		01/28/2021	2.560	37,063,860	0	64,579,445
706111280	HUNTINGTON BEACH	CA		10/28/2021	2.600	40,711,500	0	56,685,131
706109709	LA PUENTE	CA		12/10/2014	4.110	0	879,234	23,887,340
706109710	LA PUENTE	CA		12/10/2014	4.110	0	246,333	5,082,596

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706110437	LOS ANGELES	CA		01/02/2018	3.420	0	39,454,939	137,139,709
706111176	LOS ANGELES	CA		03/10/2021	2.530	32,190,500	0	48,330,789
706109874	NEWPORT BEACH	CA		09/21/2021	3.880	12,695,842	0	31,719,350
706109875	NEWPORT BEACH	CA		09/21/2021	3.880	11,805,616	0	23,700,768
706111193	NEWPORT BEACH	CA		09/21/2021	2.420	88,404,886	0	145,772,431
706109816	OAKLAND	CA		09/21/2021	3.340	10,183,782	0	20,105,479
706109898	ONTARIO	CA		12/01/2021	3.900	1,255,672	0	688,335
706111260	ONTARIO	CA		09/23/2021	2.690	46,431,500	0	81,870,660
706111299	PERRIS	CA		11/05/2021	2.800	4,250,000	0	5,911,452
706111217	PICO RIVERA	CA		07/23/2021	2.920	3,920,000	0	6,136,793
706110163	PLEASANTON	CA		08/15/2016	3.500	0	9,348,145	105,727,729
706109797	REDWOOD CITY	CA		05/13/2015	3.680	0	3,814,586	14,787,636
706109820	SACRAMENTO	CA		12/01/2021	3.540	10,738,204	0	14,904,194
706111294	SACRAMENTO	CA		09/27/2021	3.400	92,000,000	0	143,893,284
706110819	SAN BERNARDINO	CA		08/09/2019	3.380	0	104,465,084	288,767,045
706110324	SAN DIEGO	CA		05/30/2017	3.500	0	37,539,777	67,285,749
706109441	SAN FRANCISCO	CA		05/13/2014	3.740	0	8,754,776	49,674,096
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	0	26,027,621	59,312,504
706110258	SAN FRANCISCO	CA		12/23/2016	3.730	0	55,266,663	375,986,265
706110423	SAN FRANCISCO	CA		11/03/2017	3.230	0	19,666,831	182,347,805
706110289	SAN JOSE	CA		03/08/2017	3.550	0	1,733,836	17,060,293
706110814	SAN JOSE	CA		09/21/2021	3.250	37,738,241	0	54,091,997
706110481	SANTA CLARA	CA		03/06/2018	3.620	0	13,449,891	141,016,898
706111282	STOCKTON	CA		08/26/2021	2.690	31,063,000	0	40,631,905
706110112	THOUSAND OAKS	CA		09/21/2021	3.900	31,658,799	0	41,554,360
706111236	TRACY	CA		06/17/2021	3.270	39,687,500	0	52,606,018
706110449	VACAVILLE	CA		11/16/2017	3.570	0	63,535,318	120,165,835
706106587	WALNUT	CA		12/01/2021	6.400	2,221,331	0	9,399,491
706109899	WALNUT	CA		12/01/2021	3.920	1,070,458	0	2,764,167
706109900	WALNUT	CA		12/01/2021	3.900	1,098,713	0	2,120,880
706110579	DENVER	CO		09/21/2021	4.090	37,010,371	0	54,397,029
706111318	BRANFORD	CT		12/20/2021	3.210	57,320,000	0	86,202,469
706109740	WASHINGTON	DC		09/21/2021	3.210	79,814,300	0	123,871,678
706110657	WASHINGTON	DC		07/03/2019	3.750	0	2,695,000	17,212,034
706111083	WASHINGTON	DC		10/05/2020	3.750	0	12,038,124	83,782,043
706111212	WASHINGTON	DC		05/14/2021	2.740	7,905,000	0	14,541,301
750000372	MUNICH	DEU		07/20/2021	0.760	27,247,226	0	39,626,703
706111277	CLEARWATER	FL		09/15/2021	2.902	9,394,441	0	13,764,518
706110648	DAVENPORT	FL		11/08/2018	4.580	0	95,500,701	337,696,594
706111263	FORT MYERS	FL		09/16/2021	3.190	25,989,743	0	36,292,297
749000108	LONDON	GBR		09/29/2015	3.070	0	36,098,724	197,041,941
749000181	LONDON	GBR		04/05/2017	2.830	0	9,804,033	45,066,438
749000233	LONDON	GBR		06/01/2018	2.600	0	2,766,912	41,799,217
749000332	LONDON	GBR		12/31/2019	3.170	0	2,786,270	178,587,848
749000360	BANBURY	GBR		11/24/2020	2.160	0	33,220,119	47,684,490
750000341	EINDHOVEN	NLD		09/02/2020	2.100	0	21,398,125	37,369,974
750000345	DUBLIN	IRL		02/27/2020	1.250	0	44,822,598	106,051,324
752000239	BRISBANE	AUS		09/21/2021	4.300	5,473,533	0	18,776,391
706111284	MIAMI	FL		09/29/2021	2.150	25,580,305	0	38,068,407
706110561	ORLANDO	FL		06/15/2018	3.940	0	18,081,335	28,628,013
706111283	WEST PALM BEACH	FL		09/29/2021	2.150	21,032,695	0	30,974,167
706110559	ATLANTA	GA		06/15/2018	3.940	0	18,773,857	28,139,147
706110706	ATLANTA	GA		03/06/2019	1.751	0	2,767,365	36,592,831
706110707	ATLANTA	GA		03/06/2019	1.751	0	1,458,268	25,728,930
706110708	ATLANTA	GA		03/06/2019	1.701	0	1,370,003	22,479,585
706110709	ATLANTA	GA		03/06/2019	1.701	0	2,626,435	42,046,800
706110710	ATLANTA	GA		03/06/2019	1.801	0	1,596,653	28,376,849
706111148	DULUTH	GA		01/04/2021	2.110	28,779,000	5,766,674	40,778,049
706111307	JEFFERSON	GA		10/01/2021	3.002	12,326,683	143,919	19,224,381
706111189	LAWRENCEVILLE	GA		04/07/2021	2.454	9,715,500	0	14,944,558
706109682	NORCROSS	GA		11/21/2014	3.710	0	23,916,462	69,254,957
706109695	NORCROSS	GA		06/19/2015	3.710	0	1,938,069	6,215,387
706111123	PENDERGRASS	GA		12/17/2020	2.980	0	11,363,640	166,112,752
706111251	SMYRNA	GA		06/29/2021	2.800	2,121,500	0	3,229,787
706111220	UNION CITY	GA		12/30/2021	3.180	17,600,000	0	24,031,899

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749000387	BANBURY	GBR		05/28/2021	2.210	26,821,806	41,925,085	149,368,533
749000368	BIRMINGHAM	GBR		03/03/2021	2.050	26,516,928	0	36,392,194
749000367	BURTON UPON TRENT	GBR		03/03/2021	2.310	89,735,962	0	123,207,990
749000365	EAST NORTHAMPTONSHIRE	GBR		02/23/2021	2.814	24,231,842	0	31,079,979
749000424	LONDON	GBR		10/08/2021	3.400	46,210,088	0	81,035,083
706110733	BOISE	ID		09/21/2021	3.550	944,044	0	3,379,776
706110442	AURORA	IL		10/12/2017	3.440	0	25,128,783	92,613,306
706110627	BOLINGBROOK	IL		09/28/2018	4.480	0	36,526,816	60,053,616
706110642	BOLINGBROOK	IL		09/28/2018	4.410	0	7,116,683	12,089,272
706109841	CHICAGO	IL		10/01/2015	3.740	0	13,813,460	49,676,529
706111192	WOOD DALE	IL		04/29/2021	2.890	9,042,500	0	13,752,333
706109800	BOSTON	MA		06/01/2020	3.240	0	25,625,477	7,627,614
706111201	BOSTON	MA		04/28/2021	3.170	1,563,400	0	2,592,227
706110498	MEDFORD	MA		05/30/2018	2.850	0	93,000,000	187,675,870
706111200	NORWOOD	MA		04/28/2021	3.320	6,941,000	0	11,287,719
706110560	GERMANTOWN	MD		06/15/2018	3.780	0	18,143,215	25,787,554
706109963	GUADALAJARA	MEX		01/26/2016	4.670	0	19,441,754	72,061,910
706111272	GUADALAJARA	MEX		09/03/2021	3.090	24,665,730	0	52,378,026
706111213	TIJUANA	MEX		08/06/2021	4.020	46,663,000	0	70,921,350
706111247	CHARLOTTE	NC		06/29/2021	2.250	33,547,500	0	28,709,466
706111160	FAYETTEVILLE	NC		03/10/2021	2.790	5,333,333	0	7,147,427
706111109	RALEIGH	NC		09/24/2020	3.250	0	1,234,306	20,688,625
706108756	LINCOLN	NE		09/21/2021	3.500	2,940,598	0	18,222,590
706111135	DUMONT	NJ		02/23/2021	2.870	17,850,000	0	25,294,249
706110724	HOBOKEN	NJ		09/21/2021	3.780	23,417,064	0	33,169,288
706110303	JERSEY CITY	NJ		04/28/2017	3.630	0	8,114,807	85,922,704
706111177	JERSEY CITY	NJ		03/31/2021	2.590	23,619,500	0	39,599,223
706109857	LYNDHURST	NJ		09/21/2021	3.580	35,426,691	0	53,544,721
706111230	MAYS LANDING	NJ		06/30/2021	2.740	12,824,250	0	19,823,279
706111180	OLD BRIDGE	NJ		11/17/2021	2.720	11,730,000	0	23,408,455
706109808	PERTH AMBOY	NJ		12/01/2021	3.140	2,694,406	0	7,995,797
706111178	ROSELLE PARK	NJ		10/28/2021	2.600	5,100,000	0	8,821,741
750000417	BEVERWIJK	NLD		11/19/2021	2.020	32,564,160	0	51,560,273
750000420	OIRSCHOT	NLD		10/06/2021	1.030	61,274,290	0	90,822,860
706110874	AVON	NY		10/25/2019	2.201	0	4,507,350	7,791,577
706111169	NEW YORK	NY		02/04/2021	2.450	7,492,097	0	26,481,501
706111191	NEW YORK	NY		12/01/2021	2.350	7,566,443	0	27,094,733
706110020	PLAINVIEW	NY		06/13/2016	3.900	0	7,345,815	39,051,190
706110872	ROCHESTER	NY		10/25/2019	2.186	0	1,703,700	14,303,381
706109266	PORTLAND	OR		12/17/2013	4.890	0	1,458,013	15,655,799
706111305	PORTLAND	OR		10/28/2021	2.490	6,710,000	0	8,238,822
706111288	EXTON	PA		08/20/2021	3.052	5,127,500	0	10,993,036
706111144	HARRISBURG	PA		12/31/2020	2.300	0	27,722,446	60,213,305
706111215	CHARLESTON	SC		05/20/2021	2.930	10,236,400	0	16,397,266
706111159	COLLIERVILLE	TN		03/10/2021	2.790	9,666,667	0	12,994,436
706111143	MEMPHIS	TN		12/31/2020	2.300	0	24,951,782	53,494,293
706111348	ARLINGTON	TX		11/16/2021	2.550	2,619,873	0	4,183,733
706111349	ARLINGTON	TX		11/16/2021	2.550	1,821,277	0	2,908,674
706109847	AUSTIN	TX		09/21/2021	3.850	17,711,800	0	25,369,144
706110097	AUSTIN	TX		09/21/2021	3.330	5,857,125	0	8,456,381
706111134	AUSTIN	TX		01/15/2021	4.000	188,661,310	0	172,259,866
706111291	AUSTIN	TX		10/29/2021	3.490	17,150,000	0	23,200,586
706111312	AUSTIN	TX		10/15/2021	2.470	11,995,000	0	16,103,904
706111325	AUSTIN	TX		11/02/2021	2.920	11,710,000	0	20,870,411
706110065	CARROLLTON	TX		03/15/2016	3.360	0	1,041,579	19,188,771
706111313	COPPELL	TX		11/16/2021	2.550	3,161,120	0	5,048,015
706111346	COPPELL	TX		11/16/2021	2.550	2,780,934	0	4,441,240
706111347	COPPELL	TX		11/16/2021	2.550	2,746,796	0	4,386,714
706110445	DALLAS	TX		09/21/2021	3.660	43,966,745	0	67,650,676
706110589	DALLAS	TX		07/11/2018	4.050	0	5,191,600	24,873,447
706111030	DALLAS	TX		01/15/2020	3.350	0	7,515,597	79,925,031
706111240	DALLAS	TX		06/15/2021	4.125	47,890,500	0	68,003,691
706111308	DALLAS	TX		11/04/2021	2.760	17,016,500	0	23,726,143
706111259	FORT WORTH	TX		09/24/2021	2.370	44,880,000	0	68,600,508
706111275	FORT WORTH	TX		12/01/2021	1.874	22,152,364	0	27,516,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706110360	FRISCO	TX		08/07/2017	3.600	0	3,594,305	16,333,799
706111059	HOUSTON	TX		03/12/2020	2.051	0	1,029,315	39,429,896
706110556	ROANOKE	TX		09/21/2021	4.150	10,558,650	0	19,337,090
706111317	DRAPER	UT		12/13/2021	3.140	12,600,000	0	18,631,782
706109207	SALT LAKE CITY	UT		09/11/2013	3.170	0	6,495,927	30,145,876
706110462	WEST VALLEY CITY	UT		09/21/2021	1.854	4,900,000	0	11,081,960
706108833	ARLINGTON	VA		08/08/2012	4.740	0	7,266,329	64,625,607
706110850	ARLINGTON	VA		09/21/2021	4.140	5,860,483	0	7,370,295
706110325	FALLS CHURCH	VA		08/10/2017	4.450	0	9,452,448	20,702,090
706111061	FALLS CHURCH	VA		04/08/2020	4.900	0	2,088,942	4,483,518
706109398	VIRGINIA BEACH	VA		03/17/2014	4.410	0	6,925,293	34,527,665
706111113	RENTON	WA		09/17/2020	3.220	0	95,122,649	161,887,236
706109720	SEATAC	WA		12/01/2021	4.250	14,025,958	0	17,079,027
0599999. Mortgages in good standing - Commercial mortgages-all other						2,515,750,356	1,369,280,155	9,219,381,405
752200018	SYDNEY	AUS		12/21/2021	6.000	33,398,096	0	74,434,197
0699999. Mortgages in good standing - Mezzanine Loans						33,398,096	0	74,434,197
0899999. Total Mortgages in good standing						3,870,781,126	1,424,842,124	12,714,709,878
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						3,870,781,126	1,424,842,124	12,714,709,878

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610473	ALTHEIMER	AR		05/11/2012	07/30/2021	161,340	0	0	0	0	0	0	123,431	123,431	0	0	0
717611394	FISHER	AR		02/06/2017	04/30/2021	401,425	0	0	0	0	0	0	374,863	374,863	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016	08/19/2021	1,933,081	0	0	0	0	0	0	1,870,936	1,870,936	0	0	0
717611204	HICKORY RIDGE	AR		08/19/2016	03/11/2021	922,419	0	0	0	0	0	0	922,419	922,419	0	0	0
717611087	PORTLAND	AR		09/30/2015	01/22/2021	1,620,818	0	0	0	0	0	0	1,571,223	1,571,223	0	0	0
717610931	STUTTGART	AR		12/05/2014	04/27/2021	3,044,228	0	0	0	0	0	0	2,993,555	2,993,555	0	0	0
717611250	TUCKERMAN	AR		06/03/2016	04/19/2021	391,955	0	0	0	0	0	0	377,317	377,317	0	0	0
752200008	ADELAIDE	AUS		11/28/2019	04/26/2021	40,125,800	0	0	0	0	0	(4,765,800)	35,360,000	40,384,455	5,024,455	0	5,024,455
752200012	ADELAIDE	AUS		09/30/2020	04/26/2021	1,748,996	0	0	0	843,687	843,687	(120,112)	2,472,570	2,559,393	86,824	0	86,824
752200004	BRISBANE	AUS		06/14/2019	12/24/2021	28,358,138	0	0	0	0	0	(2,765,438)	23,667,574	24,676,298	1,008,723	0	1,008,723
752200007	BRISBANE	AUS		10/16/2019	06/08/2021	18,615,454	0	0	0	1,185,966	1,185,966	(2,292,955)	23,755,116	25,555,920	1,800,804	0	1,800,804
752200003	SYDNEY	AUS		07/26/2019	05/14/2021	47,484,827	0	0	0	585,275	585,275	(4,339,296)	16,720	512,959	496,239	0	496,239
752200010	WOLLONGONG	AUS		06/30/2020	11/23/2021	1,951,153	0	0	0	2,261,886	2,261,886	(200,400)	0	(5,733)	(5,733)	0	(5,733)
706110993	CAVE CREEK	AZ		12/31/2019	11/24/2021	6,938,724	0	0	0	0	0	0	6,797,448	6,797,448	0	0	0
706109100	CHANDLER	AZ		05/01/2013	09/15/2021	8,256,368	0	(1,724)	0	0	(1,724)	0	7,897,821	7,893,728	0	(4,093)	(4,093)
706109549	CHANDLER	AZ		07/31/2014	02/26/2021	1,803,927	0	0	0	0	0	0	1,803,927	1,803,927	0	0	0
706110982	GILBERT	AZ		12/31/2019	11/24/2021	2,335,449	0	0	0	0	0	0	2,287,898	2,287,898	0	0	0
706110972	GLENDALE	AZ		12/31/2019	11/24/2021	4,231,838	0	0	0	0	0	0	4,145,675	4,145,675	0	0	0
706110996	GLENDALE	AZ		12/31/2019	11/24/2021	2,650,044	0	0	0	0	0	0	2,596,088	2,596,088	0	0	0
706110991	MESA	AZ		12/31/2019	11/24/2021	2,314,868	0	0	0	0	0	0	2,267,736	2,267,736	0	0	0
706109121	PHOENIX	AZ		05/01/2019	02/05/2021	1,210,109	0	63	0	0	63	0	1,210,171	1,211,330	1,159	0	1,159
706109991	PHOENIX	AZ		05/01/2019	02/05/2021	160,788	0	(153)	0	0	(153)	0	160,635	157,809	0	(2,826)	(2,826)
706110987	PHOENIX	AZ		12/31/2019	11/24/2021	6,660,391	0	0	0	0	0	0	6,524,782	6,524,782	0	0	0
706110990	PHOENIX	AZ		12/31/2019	11/24/2021	4,575,834	0	0	0	0	0	0	4,482,667	4,482,667	0	0	0
706110971	SCOTTSDALE	AZ		12/31/2019	11/24/2021	10,854,007	0	0	0	0	0	0	10,633,014	10,633,014	0	0	0
706110978	SCOTTSDALE	AZ		12/31/2019	11/24/2021	4,038,769	0	0	0	0	0	0	3,956,537	3,956,537	0	0	0
706110665	TUCSON	AZ		12/20/2018	12/30/2021	25,891,000	0	0	0	0	0	0	25,891,000	25,891,000	0	0	0
717610358	AVENAL	CA		06/02/2011	01/11/2021	6,800,000	0	0	0	0	0	0	6,800,000	6,800,000	0	0	0
717610788	AVENAL	CA		12/12/2013	01/11/2021	4,525,000	0	0	0	0	0	0	4,525,000	4,525,000	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011	04/06/2021	625,000	0	0	0	0	0	0	625,000	625,000	0	0	0
706108604	BENICIA	CA		11/04/2011	09/09/2021	6,305,536	0	0	0	0	0	0	6,100,536	6,100,536	0	0	0
717611260	BRAWLEY	CA		08/10/2016	05/07/2021	5,164,918	0	0	0	0	0	0	5,164,918	5,164,918	0	0	0
706110101	BUENA PARK	CA		09/01/2019	07/01/2021	1,984,500	0	0	0	0	0	0	1,984,500	1,984,500	0	0	0
706110102	BUENA PARK	CA		05/01/2018	07/01/2021	7,463,394	0	21,606	0	0	21,606	0	7,485,000	7,485,000	0	0	0
717610469	CHICO	CA		04/26/2012	01/05/2021	2,048,000	0	0	0	0	0	0	2,048,000	2,048,000	0	0	0
706109274	CONCORD	CA		10/16/2013	06/15/2021	11,992,426	0	(14,750)	0	0	(14,750)	0	11,760,017	11,675,502	0	(84,514)	(84,514)
706108643	CORTE MADERA	CA		11/22/2011	05/28/2021	26,514,542	0	0	0	0	0	0	26,291,317	26,291,317	0	0	0
706109863	CORTE MADERA	CA		07/31/2015	07/28/2021	18,109,758	0	0	0	0	0	0	17,698,173	17,698,173	0	0	0
706108523	COSTA MESA	CA		05/12/2011	05/20/2021	81,810,633	0	(28,802)	0	0	(28,802)	0	80,565,134	80,557,943	0	(7,191)	(7,191)
706110310	COSTA MESA	CA		06/30/2017	05/20/2021	75,456,798	0	16,138	0	0	16,138	0	75,472,936	75,477,000	0	4,064	4,064
706109586	CUPERTINO	CA		07/31/2014	07/07/2021	8,574,654	0	0	0	0	0	0	8,437,223	8,437,223	0	0	0
706109927	CUPERTINO	CA		09/08/2015	09/24/2021	10,964,183	0	0	0	0	0	0	9,368,846	9,368,846	0	0	0
717610250	DELANO	CA		04/06/2011	12/23/2021	832,960	0	0	0	0	0	0	717,880	717,880	0	0	0
717611259	EL CENTRO	CA		07/20/2016	02/10/2021	1,494,531	0	0	0	0	0	0	1,494,531	1,494,531	0	0	0
717611458	FIREBAUGH	CA		09/21/2021	09/28/2021	0	0	0	0	0	0	0	1,143,873	1,127,262	0	(16,611)	(16,611)
706106400	FOLSOM	CA		02/27/2006	09/14/2021	3,361,831	0	0	0	0	0	0	2,937,786	2,937,786	0	0	0
706110200	FREMONT	CA		09/01/2016	07/01/2021	9,840,000	0	0	0	0	0	0	9,840,000	9,840,000	0	0	0
706109672	GLENDALE	CA		05/01/2015	04/21/2021	55,678,809	0	0	0	0	0	0	55,300,640	55,300,640	0	0	0
706102237	GOLETA	CA		07/02/1998	04/23/2021	48,166	0	0	0	0	0	0	20,883	20,883	0	0	0
717610254	GONZALES	CA		12/28/2011	01/20/2021	2,348,559	0	0	0	0	0	0	2,348,559	2,348,559	0	0	0
717610315	HOLT	CA		03/16/2011	01/22/2021	99,370	0	0	0	0	0	0	99,370	99,370	0	0	0
717609764	HOLTVILLE	CA		05/31/2007	07/20/2021	249,325	0	0	0	0	0	0	227,272	227,272	0	0	0
706110563	LONG BEACH	CA		07/17/2018	03/29/2021	13,901,792	0	0	0	0	0	0	13,811,363	13,811,363	0	0	0
706110822	LOS ANGELES	CA		08/12/2019	10/29/2021	63,050,612	0	0	0	0	0	0	62,074,213	62,074,213	0	0	0
717610290	MADERA	CA		03/23/2011	03/04/2021	56,082,000	0	0	0	0	0	0	55,219,200	55,219,200	0	0	0
717611398	MADERA	CA		05/31/2017	03/04/2021	33,652,246	0	0	0	0	0	0	33,652,246	33,652,246	0	0	0
706108569	NOVATO	CA		08/11/2011	08/17/2021	22,280,688	0	0	0	0	0	0	21,944,682	21,944,682	0	0	0
706108536	ONTARIO	CA		06/03/2011	09/23/2021	49,464,449	0	(7,048)	0	0	(7,048)	0	49,457,402	49,457,402	0	0	0
717610576	ORANGE COVE	CA		10/01/2012	12/22/2021	400,000	0	0	0	0	0	0	375,000	375,000	0	0	0
706108572	PICO RIVERA	CA		05/01/2019	07/23/2021	2,907,006	0	(18,845)	0	0	(18,845)	0	2,839,822	2,836,676	0	(3,146)	(3,146)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111010	PLEASANTON	CA		12/31/2019	11/24/2021	8,398,140	0	0	0	0	0	0	8,227,149	8,227,149	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013	01/15/2021	9,938,414	0	0	0	0	0	0	9,938,414	9,938,414	0	0	0
706108188	REDLANDS	CA		06/05/2009	05/17/2021	4,461,952	0	0	0	0	0	0	4,303,308	4,303,308	0	0	0
717611252	RUTHERFORD	CA		08/22/2016	07/02/2021	1,500,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
706108600	SACRAMENTO	CA		08/11/2011	08/30/2021	9,160,665	0	0	0	0	0	0	8,901,007	8,901,007	0	0	0
717610349	SALINAS	CA		07/01/2011	06/28/2021	1,082,734	0	0	0	0	0	0	1,005,462	1,005,462	0	0	0
706108547	SANTA ANA	CA		11/02/2011	12/07/2021	23,315,270	0	0	0	0	0	0	21,618,231	21,618,231	0	0	0
706108978	SANTA ANA	CA		05/20/2013	12/07/2021	13,301,923	0	0	0	0	0	0	12,452,147	12,452,147	0	0	0
706110436	SANTA ANA	CA		09/27/2017	12/07/2021	17,860,000	0	0	0	0	0	0	17,860,000	17,860,000	0	0	0
706110997	SANTA CLARITA	CA		12/31/2019	11/24/2021	10,204,237	0	0	0	0	0	0	9,996,473	9,996,473	0	0	0
706108533	SANTA FE SPRINGS	CA		08/01/2019	08/26/2021	1,703,995	0	(12,602)	0	0	(12,602)	0	1,648,538	1,647,445	0	(1,093)	(1,093)
706108521	SANTA MONICA	CA		05/12/2011	06/08/2021	6,888,870	0	0	0	0	0	0	6,635,190	6,635,190	0	0	0
717610905	TEMECULA	CA		05/29/2015	03/29/2021	562,000	0	0	0	0	0	0	547,000	547,000	0	0	0
717610652	UKIAH	CA		03/07/2013	03/16/2021	1,545,000	0	0	0	0	0	0	1,480,000	1,480,000	0	0	0
717611232	UKIAH	CA		05/25/2016	03/16/2021	644,000	0	0	0	0	0	0	616,000	616,000	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011	07/02/2021	9,200,166	0	0	0	0	0	0	9,064,495	9,064,495	0	0	0
717610320	WHEATLAND	CA		11/03/2011	10/15/2021	3,337,500	0	0	0	0	0	0	3,093,750	3,093,750	0	0	0
717610542	WHEATLAND	CA		07/12/2012	10/15/2021	637,500	0	0	0	0	0	0	581,250	581,250	0	0	0
706110653	BOULDER	CO		12/07/2018	05/28/2021	3,968,962	0	0	0	0	0	0	3,944,537	3,944,537	0	0	0
706110973	LITTLETON	CO		12/31/2019	11/24/2021	8,846,873	0	0	0	0	0	0	8,666,747	8,666,747	0	0	0
706111007	PARKER	CO		12/31/2019	11/24/2021	3,630,393	0	0	0	0	0	0	3,556,477	3,556,477	0	0	0
706111009	PARKER	CO		12/31/2019	11/24/2021	2,770,217	0	0	0	0	0	0	2,713,814	2,713,814	0	0	0
717611169	SHERIDAN LAKE	CO		06/03/2016	10/15/2021	3,293,361	0	0	0	0	0	0	3,191,662	3,191,662	0	0	0
706110193	BRANFORD	CT		10/27/2016	12/20/2021	4,650,321	0	(7,202)	0	0	(7,202)	0	4,643,119	4,632,942	0	(10,177)	(10,177)
706108437	WASHINGTON	DC		05/02/2011	06/28/2021	11,074,568	0	0	0	0	0	0	10,968,131	10,968,131	0	0	0
706109916	WASHINGTON	DC		08/01/2019	11/15/2021	25,110,584	0	(48,121)	0	0	(48,121)	0	25,062,462	25,013,000	0	(49,462)	(49,462)
706110657	WASHINGTON	DC		07/03/2019	09/30/2021	6,998,100	0	0	0	0	0	0	9,693,100	9,693,100	0	0	0
706110235	BOYNTON BEACH	FL		12/14/2016	08/27/2021	6,923,552	0	0	0	0	0	0	6,836,248	6,836,248	0	0	0
706111089	DELRAY BEACH	FL		07/01/2020	12/15/2021	17,000,000	0	0	0	0	0	0	17,000,000	17,000,000	0	0	0
706110998	FORT LAUDERDALE	FL		12/31/2019	11/24/2021	8,035,395	0	0	0	0	0	0	7,871,791	7,871,791	0	0	0
717610897	FROSTPROOF	FL		09/04/2014	09/02/2021	4,180,000	0	0	0	0	0	0	4,070,000	4,070,000	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006	09/07/2021	1,262,769	0	0	0	0	0	0	1,139,542	1,139,542	0	0	0
706108642	MIAMI	FL		11/10/2011	12/09/2021	106,509,133	0	(229,908)	0	0	(229,908)	0	103,476,794	103,476,794	0	0	0
706109211	OVIEDO	FL		07/24/2013	05/21/2021	20,707,500	0	0	0	0	0	0	20,707,500	20,707,500	0	0	0
717610468	PALM BEACH	FL		03/30/2012	12/21/2021	26,699,138	0	(5,173)	0	0	(5,173)	0	25,051,377	25,049,460	0	(1,917)	(1,917)
706111150	WESLEY CHAPEL	FL		11/30/2020	09/30/2021	33,250,000	0	0	0	0	0	0	33,250,000	33,250,000	0	0	0
717611295	WEST PALM BEACH	FL		11/03/2016	10/21/2021	2,511,000	0	0	0	0	0	0	2,511,000	2,511,000	0	0	0
706108979	ATLANTA	GA		11/19/2012	12/15/2021	20,187,847	0	(31,474)	0	0	(31,474)	0	19,624,001	19,589,438	0	(34,562)	(34,562)
706110300	DULUTH	GA		05/11/2017	12/03/2021	15,305,000	0	0	0	0	0	0	15,305,000	15,305,000	0	0	0
706109986	FAIRBURN	GA		05/01/2019	02/05/2021	318,957	0	(303)	0	0	(303)	0	318,654	313,047	0	(5,607)	(5,607)
706111107	HOLLY SPRINGS	GA		08/21/2020	07/06/2021	17,600,000	0	0	0	0	0	0	17,600,000	17,600,000	0	0	0
706109694	MARIETTA	GA		11/21/2014	12/03/2021	4,548,961	0	0	0	0	0	0	1,957,104	1,957,104	0	0	0
706109680	NEWNAN	GA		03/30/2015	10/08/2021	106,020,000	0	0	0	0	0	0	106,020,000	106,020,000	0	0	0
706109682	NORCROSS	GA		11/21/2014	12/03/2021	11,811,819	0	(129,790)	0	0	(129,790)	0	35,251,477	35,251,477	0	0	0
706109695	NORCROSS	GA		06/19/2015	12/03/2021	957,170	0	(10,518)	0	0	(10,518)	0	2,856,601	2,856,601	0	0	0
749000180	BRISTOL	GBR		05/10/2017	04/23/2021	18,518,072	0	0	0	0	0	(974,707)	17,543,365	18,825,520	1,282,155	0	1,282,155
749000156	COALVILLE	GBR		10/28/2016	05/05/2021	4,650,364	0	0	0	0	0	(494,821)	4,155,543	4,726,514	570,971	0	570,971
749000365	EAST NORTHAMPTONSHIRE	GBR		02/23/2021	12/29/2021	0	0	0	0	0	0	0	24,231,842	23,255,030	(976,812)	0	(976,812)
749000084	EPSOM	GBR		01/27/2015	12/21/2021	6,226,709	0	0	0	0	0	606,067	6,832,776	6,042,906	(789,870)	0	(789,870)
749000298	HODDESDON	GBR		12/24/2019	03/04/2021	19,820,775	0	0	0	0	0	(953,375)	18,867,400	20,286,950	1,419,550	0	1,419,550
749000178	LEWISHAM	GBR		06/02/2017	12/21/2021	8,274,136	0	0	0	0	0	(495,437)	7,778,699	8,029,572	250,874	0	250,874
749000359	LINCOLN	GBR		12/01/2020	12/29/2021	24,845,478	0	0	0	0	0	(546,184)	24,299,294	24,511,951	212,657	0	212,657
749000040	LONDON	GBR		07/25/2013	06/11/2021	24,658,433	0	0	0	0	0	3,067,535	27,576,502	25,343,797	(2,232,704)	0	(2,232,704)
749000083	LONDON	GBR		01/27/2015	12/21/2021	5,593,486	0	0	0	0	0	544,433	6,137,919	5,428,375	(709,545)	0	(709,545)
749000085	LONDON	GBR		01/27/2015	12/21/2021	7,493,158	0	0	0	0	0	729,335	8,222,493	7,271,971	(950,522)	0	(950,522)
749000169	LONDON	GBR		12/19/2016	12/17/2021	17,545,063	0	0	0	0	0	(1,590,922)	15,467,667	16,452,026	984,359	0	984,359
749000179	LONDON	GBR		05/25/2018	12/21/2021	9,540,587	0	0	0	0	0	(571,270)	8,969,317	9,258,696	289,379	0	289,379
749000349	NORTHAMPTON	GBR		03/31/2020	10/22/2021	43,518,220	0	0	0	0	0	(4,445,897)	39,072,323	43,846,131	4,773,808	0	4,773,808
749000350	NORTHAMPTON	GBR		03/31/2020	10/22/2021	18,650,666	0	0	0	0	0	(1,752,572)	16,898,094	18,791,199	1,893,105	0	1,893,105
749000082	STEPNEY	GBR		01/27/2015	12/21/2021	8,020,846	0	0	0	0	0	780,697	8,801,543	7,784,083	(1,017,460)	0	(1,017,460)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610389	LUCAS	IA		09/29/2011	07/01/2021	1,990,558	0	0	0	0	0	0	1,934,578	1,934,578	0	0	0
717610940	LUCAS	IA		01/28/2015	07/01/2021	1,419,332	0	0	0	0	0	0	1,395,595	1,395,595	0	0	0
717610288	SHELDON	IA		12/07/2010	11/19/2021	175,225	0	0	0	0	0	0	175,225	175,225	0	0	0
706109335	BOISE	ID		12/02/2013	10/07/2021	7,253,852	0	(318)	0	0	(318)	0	7,026,881	7,026,775	0	(106)	(106)
706110408	BOISE	ID		08/04/2017	10/07/2021	518,419	0	0	0	0	0	0	510,135	510,135	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013	10/07/2021	6,205,808	0	(272)	0	0	(272)	0	6,011,631	6,011,540	0	(91)	(91)
706110407	IDAHO FALLS	ID		08/04/2017	10/07/2021	250,159	0	0	0	0	0	0	246,162	246,162	0	0	0
706107134	ELMHURST	IL		07/16/2007	12/15/2021	2,776,121	0	0	0	0	0	0	2,684,393	2,684,393	0	0	0
717609720	FARMER CITY	IL		09/21/2021	12/29/2021	0	0	(3,173)	0	0	(3,173)	0	211,264	211,264	0	0	0
706110980	GENEVA	IL		12/31/2019	11/24/2021	6,647,651	0	0	0	0	0	0	6,512,301	6,512,301	0	0	0
717610918	GLADSTONE	IL		12/23/2014	02/11/2021	1,100,115	0	0	0	0	0	0	1,075,573	1,075,573	0	0	0
706110988	LEMONT	IL		12/31/2019	11/24/2021	6,893,642	0	0	0	0	0	0	6,753,284	6,753,284	0	0	0
717610509	MEDORA	IL		05/21/2012	06/04/2021	673,266	0	0	0	0	0	0	510,294	510,294	0	0	0
706110992	NAPERVILLE	IL		12/31/2019	11/24/2021	811,478	0	0	0	0	0	0	794,956	794,956	0	0	0
717610867	RALEIGH	IL		07/31/2014	07/22/2021	1,156,680	0	0	0	0	0	0	1,133,691	1,133,691	0	0	0
706109012	RIVER GROVE	IL		03/01/2013	12/20/2021	9,706,474	0	(39,852)	0	0	(39,852)	0	9,466,186	9,411,266	0	(54,919)	(54,919)
717610527	ROCKPORT	IL		09/13/2012	05/06/2021	2,643,496	0	0	0	0	0	0	2,592,219	2,592,219	0	0	0
717610771	ST. ANNE	IL		11/04/2013	10/08/2021	813,880	0	0	0	0	0	0	725,745	725,745	0	0	0
717610773	ST. ANNE	IL		11/04/2013	10/08/2021	674,838	0	0	0	0	0	0	649,568	649,568	0	0	0
706109123	UNIVERSITY PARK	IL		05/01/2019	02/05/2021	1,944,898	0	101	0	0	101	0	1,944,999	1,946,861	0	1,862	1,862
706109987	UNIVERSITY PARK	IL		05/01/2019	02/05/2021	646,807	0	(615)	0	0	(615)	0	646,192	634,822	0	(11,370)	(11,370)
717610596	WEST SALEM	IL		11/28/2012	03/16/2021	1,435,797	0	0	0	0	0	0	1,411,703	1,411,703	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013	01/15/2021	8,282,012	0	0	0	0	0	0	8,282,012	8,282,012	0	0	0
717611040	OAKTOWN	IN		05/06/2015	05/10/2021	942,367	0	0	0	0	0	0	917,555	917,555	0	0	0
717611853	OAKTOWN	IN		02/28/2020	05/10/2021	1,903,399	0	0	0	0	0	0	1,903,399	1,903,399	0	0	0
717610774	RENSSELAER	IN		11/04/2013	10/08/2021	325,615	0	0	0	0	0	0	303,850	303,850	0	0	0
717610498	DOUGLASS	KS		06/12/2012	05/20/2021	220,184	0	0	0	0	0	0	97,437	97,437	0	0	0
706104982	OLATHE	KS		07/24/2003	02/10/2021	14,919	0	0	0	0	0	0	7,476	7,476	0	0	0
706109542	MANDEVILLE	LA		07/31/2014	02/26/2021	1,724,342	0	0	0	0	0	0	1,724,342	1,724,342	0	0	0
706109550	METAIRIE	LA		07/31/2014	02/26/2021	822,378	0	0	0	0	0	0	822,378	822,378	0	0	0
706109551	METAIRIE	LA		07/31/2014	02/26/2021	809,115	0	0	0	0	0	0	809,115	809,115	0	0	0
706109134	BOSTON	MA		09/25/2013	05/28/2021	35,198,124	0	0	0	0	0	0	34,979,851	34,979,851	0	0	0
706109800	BOSTON	MA		06/01/2020	09/28/2021	4,048,156	0	(8,666)	0	0	(8,666)	0	29,587,759	29,442,489	0	(145,269)	(145,269)
706110426	BOSTON	MA		10/30/2017	08/26/2021	25,628,374	0	0	0	0	0	0	25,409,458	25,409,458	0	0	0
706109962	CANTON	MA		11/24/2015	08/06/2021	16,634,345	0	0	0	0	0	0	16,394,120	16,394,120	0	0	0
706109961	MILFORD	MA		11/24/2015	08/06/2021	16,905,641	0	0	0	0	0	0	16,661,498	16,661,498	0	0	0
706106305	BALTIMORE	MD		06/12/2006	06/22/2021	370,244	0	0	0	0	0	0	53,651	53,651	0	0	0
706109033	BALTIMORE	MD		12/21/2012	10/07/2021	6,265,946	0	0	0	0	0	0	5,952,622	5,952,622	0	0	0
706110390	BALTIMORE	MD		08/04/2017	10/07/2021	1,440,139	0	(87)	0	0	(87)	0	1,417,042	1,417,042	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018	01/05/2021	12,305,409	0	0	0	0	0	0	12,305,409	12,272,055	0	(33,354)	(33,354)
706109034	FREDERICK	MD		12/21/2012	10/07/2021	3,090,594	0	0	0	0	0	0	2,910,884	2,910,884	0	0	0
706110391	FREDERICK	MD		08/04/2017	10/07/2021	6,172,029	0	(278)	0	0	(278)	0	6,073,133	6,073,040	0	(93)	(93)
706111000	GAITHERSBURG	MD		12/31/2019	11/24/2021	3,635,970	0	0	0	0	0	0	3,561,940	3,561,940	0	0	0
706110999	PHOENIX	MD		12/31/2019	11/24/2021	976,126	0	0	0	0	0	0	956,251	956,251	0	0	0
706109035	PIKESVILLE	MD		12/21/2012	10/07/2021	3,721,460	0	0	0	0	0	0	3,520,424	3,520,424	0	0	0
706110392	PIKESVILLE	MD		08/04/2017	10/07/2021	41,144	0	0	0	0	0	0	40,487	40,487	0	0	0
706109032	CADILLAC	MI		12/21/2012	10/07/2021	2,977,428	0	0	0	0	0	0	2,806,007	2,806,007	0	0	0
706110389	CADILLAC	MI		08/04/2017	10/07/2021	822,887	0	0	0	0	0	0	809,738	809,738	0	0	0
706109031	MARQUETTE	MI		12/21/2012	10/07/2021	2,835,751	0	0	0	0	0	0	2,643,696	2,643,696	0	0	0
706110388	MARQUETTE	MI		08/04/2017	10/07/2021	3,044,867	0	(183)	0	0	(183)	0	2,996,032	2,996,032	0	0	0
706108587	NOVI	MI		09/22/2011	07/14/2021	15,993,049	0	(17,074)	0	0	(17,074)	0	15,575,606	15,567,102	0	(8,503)	(8,503)
706110984	ANDOVER	MN		12/31/2019	11/24/2021	2,720,607	0	0	0	0	0	0	2,665,214	2,665,214	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013	03/18/2021	15,874,832	0	(2,412)	0	0	(2,412)	0	15,752,102	15,715,960	0	(36,142)	(36,142)
717610303	EAST PRAIRIE	MO		12/29/2010	04/15/2021	584,431	0	0	0	0	0	0	571,246	571,246	0	0	0
706109193	O FALLON	MO		05/01/2019	02/05/2021	647,978	0	33	0	0	33	0	648,011	648,632	0	621	621
706109194	O FALLON	MO		05/01/2019	02/05/2021	963,034	0	50	0	0	50	0	963,084	964,006	0	922	922
706109195	O FALLON	MO		05/01/2019	02/05/2021	192,612	0	10	0	0	10	0	192,622	192,807	0	184	184
706109988	O FALLON	MO		05/01/2019	02/05/2021	38,208	0	(36)	0	0	(36)	0	38,172	37,500	0	(672)	(672)
706109989	O FALLON	MO		05/01/2019	02/05/2021	201,222	0	(191)	0	0	(191)	0	201,031	197,493	0	(3,537)	(3,537)
706109990	O FALLON	MO		05/01/2019	02/05/2021	228,633	0	(217)	0	0	(217)	0	228,416	224,397	0	(4,019)	(4,019)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611083	BATESVILLE	MS		09/15/2015	06/04/2021	3,450,510	0	0	0	0	0	0	3,394,612	3,394,612	0	0	0
717611314	CLARKSDALE	MS		10/06/2016	04/22/2021	489,161	0	0	0	0	0	0	449,712	449,712	0	0	0
717610994	GREENVILLE	MS		05/29/2015	03/26/2021	708,100	0	0	0	0	0	0	576,448	576,448	0	0	0
717611424	TUNICA	MS		10/04/2017	09/10/2021	2,636,898	0	0	0	0	0	0	2,598,867	2,598,867	0	0	0
706109333	BILLINGS	MT		12/02/2013	10/07/2021	6,805,008	0	(298)	0	0	(298)	0	6,592,381	6,592,282	0	(99)	(99)
706110406	BILLINGS	MT		08/04/2017	10/07/2021	455,058	0	0	0	0	0	0	447,786	447,786	0	0	0
717609584	BILLINGS	MT		05/25/2006	08/12/2021	138,801	0	0	0	0	0	0	130,238	130,238	0	0	0
717610887	CIRCLE	MT		09/24/2014	01/22/2021	1,087,069	0	0	0	0	0	0	1,070,016	1,070,016	0	0	0
706108663	CHARLOTTE	NC		01/04/2012	10/07/2021	25,364,966	0	0	0	0	0	0	23,830,966	23,830,966	0	0	0
706109258	CHARLOTTE	NC		01/23/2014	12/17/2021	16,430,483	0	0	0	0	0	0	14,725,743	14,725,743	0	0	0
706109635	CHARLOTTE	NC		01/12/2015	07/29/2021	24,600,000	0	0	0	0	0	0	24,600,000	24,600,000	0	0	0
706106949	GREENSBORO	NC		12/15/2006	12/31/2021	1,191,649	0	0	0	0	0	0	94,256	94,256	0	0	0
717611666	GUN NECK	NC		12/20/2018	12/30/2021	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706109462	RALEIGH	NC		03/10/2014	04/05/2021	2,857,604	0	0	0	0	0	0	2,857,604	2,857,604	0	0	0
706109920	RALEIGH	NC		09/17/2015	04/05/2021	1,554,385	0	0	0	0	0	0	1,554,385	1,554,385	0	0	0
717609581	HORACE	ND		02/02/2006	01/08/2021	312,466	0	0	0	0	0	0	312,466	312,466	0	0	0
706106539	CARLSTADT	NJ		07/05/2006	05/14/2021	7,430,248	0	0	0	0	0	0	7,102,088	7,102,088	0	0	0
706106772	CARLSTADT	NJ		05/04/2007	05/14/2021	2,227,537	0	0	0	0	0	0	2,127,636	2,127,636	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007	12/07/2021	205,970	0	0	0	0	0	0	30,275	30,275	0	0	0
706109857	LYNDHURST	NJ		09/21/2021	10/06/2021	0	0	(22,311)	0	0	(22,311)	0	35,404,380	35,155,500	0	(248,880)	(248,880)
706108552	OLD BRIDGE	NJ		02/01/2012	11/17/2021	12,855,860	0	0	0	0	0	0	12,353,792	12,353,792	0	0	0
750000341	EINDHOVEN	NLD		09/02/2020	12/29/2021	6,729,525	0	0	0	0	0	(183,095)	27,944,555	26,957,438	(987,118)	0	(987,118)
706109336	SPARKS	NV		12/02/2013	10/07/2021	8,224,816	0	(361)	0	0	(361)	0	7,967,465	7,967,345	0	(120)	(120)
706110409	SPARKS	NV		08/04/2017	10/07/2021	367,007	0	0	0	0	0	0	361,142	361,142	0	0	0
706110879	BALDWINSVILLE	NY		11/25/2019	11/01/2021	27,670,660	0	0	0	0	0	0	25,708,160	25,708,160	0	0	0
706110892	BUFFALO	NY		10/25/2019	11/01/2021	2,020,143	0	0	0	0	0	0	1,613,817	1,613,817	0	0	0
706110884	CAMILLUS	NY		11/25/2019	11/01/2021	9,005,929	0	0	0	0	0	0	7,194,502	7,194,502	0	0	0
706110873	CANANDAIGUA	NY		10/25/2019	11/01/2021	10,465,400	0	0	0	0	0	0	9,008,200	9,008,200	0	0	0
706110885	CHEEKTOWAGA	NY		10/25/2019	11/01/2021	29,643,973	0	0	0	0	0	0	23,681,470	23,681,470	0	0	0
706110871	FAIRPORT	NY		10/25/2019	11/01/2021	17,285,000	0	0	0	0	0	0	9,506,750	9,506,750	0	0	0
706110887	FAIRPORT	NY		10/25/2019	11/01/2021	12,375,006	0	0	0	0	0	0	9,885,933	9,885,933	0	0	0
706106516	NEW YORK	NY		11/01/2006	03/23/2021	2,119,645	0	0	0	0	0	0	2,044,107	2,044,107	0	0	0
706108420	NEW YORK	NY		01/05/2011	06/25/2021	6,733,122	0	0	0	0	0	0	6,600,762	6,600,762	0	0	0
706108421	NEW YORK	NY		02/01/2011	02/04/2021	7,512,265	0	0	0	0	0	0	7,492,097	7,492,097	0	0	0
706108555	NEW YORK	NY		08/19/2011	12/10/2021	161,534,867	0	0	0	0	0	0	84,548,056	84,548,056	0	0	0
706110337	NEW YORK	NY		11/08/2017	12/16/2021	13,543,294	0	0	0	0	0	0	13,134,931	13,134,931	0	0	0
706110338	NEW YORK	NY		11/08/2017	12/16/2021	41,729,550	0	0	0	0	0	0	40,471,303	40,471,303	0	0	0
706110339	NEW YORK	NY		11/08/2017	12/16/2021	8,392,211	0	0	0	0	0	0	8,139,166	8,139,166	0	0	0
706110872	ROCHESTER	NY		10/25/2019	11/01/2021	8,942,900	0	0	0	0	0	0	10,646,600	10,646,600	0	0	0
706110878	ROCHESTER	NY		10/25/2019	11/01/2021	15,238,000	0	0	0	0	0	0	15,238,000	15,238,000	0	0	0
706110883	ROCHESTER	NY		10/25/2019	11/01/2021	6,614,340	0	0	0	0	0	0	5,283,951	5,283,951	0	0	0
706110888	ROCHESTER	NY		10/25/2019	11/01/2021	3,883,888	0	0	0	0	0	0	3,102,694	3,102,694	0	0	0
706110891	ROCHESTER	NY		10/25/2019	11/01/2021	9,351,308	0	0	0	0	0	0	7,470,413	7,470,413	0	0	0
706110895	ROCHESTER	NY		10/25/2019	12/08/2021	2,776,068	0	0	0	0	0	0	2,217,698	2,217,698	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011	10/04/2021	15,704,194	0	0	0	0	0	0	15,366,047	15,366,047	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016	10/04/2021	2,008,028	0	0	0	0	0	0	1,960,103	1,960,103	0	0	0
706110882	VICTOR	NY		10/25/2019	11/01/2021	16,291,478	0	0	0	0	0	0	13,014,657	13,014,657	0	0	0
706110893	VICTOR	NY		10/25/2019	11/01/2021	5,043,841	0	0	0	0	0	0	4,029,338	4,029,338	0	0	0
706110897	WEBSTER	NY		10/25/2019	11/01/2021	15,431,288	0	0	0	0	0	0	12,327,483	12,327,483	0	0	0
706109245	COLUMBUS	OH		07/31/2014	04/29/2021	9,618,767	0	0	0	0	0	0	9,535,050	9,535,050	0	0	0
706111008	DUBLIN	OH		12/31/2019	11/24/2021	5,445,203	0	0	0	0	0	0	5,334,336	5,334,336	0	0	0
706110981	MEDINA	OH		12/31/2019	11/24/2021	2,034,575	0	0	0	0	0	0	1,993,150	1,993,150	0	0	0
706111001	MEDINA	OH		12/31/2019	11/24/2021	4,769,883	0	0	0	0	0	0	4,672,766	4,672,766	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006	06/08/2021	634,419	0	0	0	0	0	0	595,561	595,561	0	0	0
706110989	SOLON	OH		12/31/2019	11/24/2021	2,465,795	0	0	0	0	0	0	2,415,590	2,415,590	0	0	0
706109324	BEAVERTON	OR		12/02/2013	10/07/2021	3,189,909	0	(187)	0	0	(187)	0	3,090,051	3,090,051	0	0	0
706110396	BEAVERTON	OR		08/04/2017	10/07/2021	109,857	0	0	0	0	0	0	108,102	108,102	0	0	0
706109328	BEND	OR		12/02/2013	10/07/2021	2,759,370	0	(161)	0	0	(161)	0	2,672,990	2,672,990	0	0	0
706110400	BEND	OR		08/04/2017	10/07/2021	133,307	0	0	0	0	0	0	131,177	131,177	0	0	0
706109535	CLACKAMAS	OR		09/03/2014	12/15/2021	5,443,591	0	0	0	0	0	0	5,303,922	5,303,922	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109394	CORVALLIS	OR		03/03/2014	10/07/2021	2,705,509	0	(192)	0	0	(192)	0	2,622,443	2,622,443	0	0	0
706110405	CORVALLIS	OR		08/04/2017	10/07/2021	187,618	0	0	0	0	0	0	184,620	184,620	0	0	0
717610421	CORVALLIS	OR		11/03/2011	05/28/2021	254,200	0	0	0	0	0	0	254,200	254,200	0	0	0
717611445	EUGENE	OR		06/30/2017	12/03/2021	4,560,000	0	0	0	0	0	0	4,560,000	4,560,000	0	0	0
706109322	GRESHAM	OR		12/02/2013	10/07/2021	3,533,244	0	(155)	0	0	(155)	0	3,422,690	3,422,638	0	(52)	(52)
706110394	GRESHAM	OR		08/04/2017	10/07/2021	174,040	0	0	0	0	0	0	171,259	171,259	0	0	0
706111034	HILLSBORO	OR		01/16/2020	08/03/2021	37,840,000	0	0	0	0	0	0	37,840,000	37,840,000	0	0	0
706111035	HILLSBORO	OR		01/16/2020	08/03/2021	60,305,000	0	0	0	0	0	0	60,305,000	60,305,000	0	0	0
706109327	MEDFORD	OR		12/02/2013	10/07/2021	2,840,571	0	(166)	0	0	(166)	0	2,751,649	2,751,649	0	0	0
706110399	MEDFORD	OR		08/04/2017	10/07/2021	213,950	0	0	0	0	0	0	210,531	210,531	0	0	0
706106626	PORTLAND	OR		06/29/2006	07/06/2021	231,995	0	0	0	0	0	0	33,638	33,638	0	0	0
706108560	PORTLAND	OR		08/11/2011	05/28/2021	27,961,941	0	(19,950)	0	0	(19,950)	0	27,625,470	27,605,461	0	(20,009)	(20,009)
706109005	PORTLAND	OR		08/13/2013	05/28/2021	2,823,150	0	(2,831)	0	0	(2,831)	0	2,782,547	2,779,711	0	(2,836)	(2,836)
706109325	SALEM	OR		12/02/2013	10/07/2021	4,266,389	0	(187)	0	0	(187)	0	4,132,895	4,132,832	0	(62)	(62)
706109326	SALEM	OR		12/02/2013	10/07/2021	2,592,828	0	(152)	0	0	(152)	0	2,511,661	2,511,661	0	0	0
706110397	SALEM	OR		08/04/2017	10/07/2021	176,098	0	0	0	0	0	0	173,284	173,284	0	0	0
706110398	SALEM	OR		08/04/2017	10/07/2021	186,385	0	0	0	0	0	0	183,407	183,407	0	0	0
717611005	SALEM	OR		05/26/2015	06/24/2021	635,000	0	0	0	0	0	0	595,000	595,000	0	0	0
717610486	THE DALLES	OR		07/30/2012	05/06/2021	2,600,000	0	0	0	0	0	0	2,400,000	2,400,000	0	0	0
706109329	TILLAMOOK	OR		12/02/2013	10/07/2021	2,672,761	0	(156)	0	0	(156)	0	2,589,093	2,589,093	0	0	0
706110401	TILLAMOOK	OR		08/04/2017	10/07/2021	175,275	0	0	0	0	0	0	172,475	172,475	0	0	0
706109323	TUALATIN	OR		12/02/2013	10/07/2021	1,550,443	0	(91)	0	0	(91)	0	1,501,908	1,501,908	0	0	0
706110395	TUALATIN	OR		08/04/2017	10/07/2021	134,131	0	0	0	0	0	0	131,988	131,988	0	0	0
706109966	BEDFORD	PA		01/15/2016	01/15/2021	21,496,055	0	0	0	0	0	0	21,496,055	21,496,055	0	0	0
717610504	BENEZETT	PA		08/31/2012	09/08/2021	4,080,000	0	0	0	0	0	0	3,840,000	3,840,000	0	0	0
706108429	CARLISLE	PA		01/31/2011	02/05/2021	1,611,195	0	0	0	0	0	0	1,600,545	1,600,545	0	0	0
706110886	HARRISBURG	PA		10/25/2019	11/01/2021	13,104,865	0	0	0	0	0	0	10,468,990	10,468,990	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012	01/27/2021	4,142,921	0	0	0	0	0	0	4,128,790	4,128,790	0	0	0
706109256	PITTSBURGH	PA		09/27/2013	01/15/2021	13,487,848	0	0	0	0	0	0	13,487,848	13,487,848	0	0	0
706110877	LEXINGTON	SC		10/25/2019	11/01/2021	17,890,000	0	0	0	0	0	0	17,890,000	17,890,000	0	0	0
717611465	TRIPP	SD		08/23/2017	02/22/2021	1,297,567	0	0	0	0	0	0	1,279,233	1,279,233	0	0	0
706109932	ARLINGTON	TX		10/19/2015	11/16/2021	3,901,950	0	(1,845)	0	0	(1,845)	0	3,806,456	3,804,238	0	(2,218)	(2,218)
706109933	ARLINGTON	TX		10/19/2015	11/16/2021	2,895,881	0	(1,369)	0	0	(1,369)	0	2,825,009	2,823,363	0	(1,646)	(1,646)
706109238	AUSTIN	TX		09/27/2013	01/15/2021	33,364,676	0	0	0	0	0	0	33,364,676	33,364,676	0	0	0
706109243	AUSTIN	TX		09/27/2013	01/15/2021	17,747,168	0	0	0	0	0	0	17,747,168	17,747,168	0	0	0
706111002	AUSTIN	TX		12/31/2019	11/24/2021	7,121,013	0	0	0	0	0	0	6,976,025	6,976,025	0	0	0
706111003	AUSTIN	TX		12/31/2019	11/24/2021	3,673,212	0	0	0	0	0	0	3,598,423	3,598,423	0	0	0
706109543	CARROLLTON	TX		07/31/2014	02/26/2021	1,352,945	0	0	0	0	0	0	1,352,945	1,352,945	0	0	0
706109546	CARROLLTON	TX		07/31/2014	02/26/2021	1,419,265	0	0	0	0	0	0	1,419,265	1,419,265	0	0	0
706109548	CARROLLTON	TX		07/31/2014	02/26/2021	2,122,266	0	0	0	0	0	0	2,122,266	2,122,266	0	0	0
706110065	CARROLLTON	TX		03/15/2016	12/17/2021	12,341,601	0	(19,407)	0	0	(19,407)	0	13,198,436	13,152,880	0	(45,557)	(45,557)
706111005	CEDAR PARK	TX		12/31/2019	11/24/2021	10,036,649	0	0	0	0	0	0	9,832,298	9,832,298	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015	07/16/2021	1,113,295	0	0	0	0	0	0	1,057,731	1,057,731	0	0	0
706109929	COPPELL	TX		10/19/2015	11/16/2021	3,487,540	0	(1,649)	0	0	(1,649)	0	3,402,188	3,400,205	0	(1,983)	(1,983)
706109930	COPPELL	TX		10/19/2015	11/16/2021	3,694,745	0	(1,747)	0	0	(1,747)	0	3,604,322	3,602,221	0	(2,100)	(2,100)
706109931	COPPELL	TX		10/19/2015	11/16/2021	4,543,538	0	(2,149)	0	0	(2,149)	0	4,432,342	4,429,759	0	(2,583)	(2,583)
706108526	DALLAS	TX		05/31/2011	03/08/2021	35,270,627	0	(8,370)	0	0	(8,370)	0	34,610,747	34,598,304	0	(12,443)	(12,443)
706109179	DALLAS	TX		08/26/2013	08/02/2021	1,496,924	0	0	0	0	0	0	1,472,078	1,472,078	0	0	0
706109386	DALLAS	TX		03/17/2014	04/09/2021	20,391,256	0	(634)	0	0	(634)	0	20,203,734	20,203,734	0	0	0
706109544	DALLAS	TX		07/31/2014	02/26/2021	3,117,079	0	0	0	0	0	0	3,117,079	3,117,079	0	0	0
706110138	DALLAS	TX		08/16/2016	11/04/2021	11,683,500	0	0	0	0	0	0	3,505,000	3,505,000	0	0	0
706110974	DALLAS	TX		12/31/2019	11/24/2021	4,835,546	0	0	0	0	0	0	4,737,092	4,737,092	0	0	0
706109180	FORT WORTH	TX		08/26/2013	08/02/2021	4,132,322	0	0	0	0	0	0	4,063,734	4,063,734	0	0	0
706109181	FORT WORTH	TX		08/26/2013	08/02/2021	3,430,963	0	0	0	0	0	0	3,374,016	3,374,016	0	0	0
706109182	FORT WORTH	TX		08/26/2013	08/02/2021	1,282,280	0	0	0	0	0	0	1,260,997	1,260,997	0	0	0
706110995	FORT WORTH	TX		12/31/2019	11/24/2021	5,503,937	0	0	0	0	0	0	5,391,874	5,391,874	0	0	0
706110503	FRISCO	TX		08/17/2018	02/25/2021	17,370,000	0	0	0	0	0	0	17,370,000	17,370,000	0	0	0
706110986	FRISCO	TX		12/31/2019	11/24/2021	2,775,489	0	0	0	0	0	0	2,718,977	2,718,977	0	0	0
706109406	GEORGETOWN	TX		05/01/2014	01/25/2021	31,368,942	0	0	0	0	0	0	31,368,942	31,356,981	0	(11,961)	(11,961)
706109183	GRAND PRAIRIE	TX		08/26/2013	08/02/2021	1,173,483	0	0	0	0	0	0	1,154,005	1,154,005	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110979	GRAPEVINE	TX		12/31/2019	11/24/2021	13,924,491	0	0	0	0	0	0	13,640,981	13,640,981	0	0	0
706108411	HOUSTON	TX		05/12/2011	01/15/2021	15,786,155	0	0	0	0	0	0	15,750,076	15,720,924	0	(29,152)	(29,152)
706109242	HOUSTON	TX		09/27/2013	01/15/2021	11,831,445	0	0	0	0	0	0	11,831,445	11,831,445	0	0	0
706110977	HOUSTON	TX		12/31/2019	11/24/2021	1,984,593	0	0	0	0	0	0	1,944,185	1,944,185	0	0	0
706109545	IRVING	TX		07/31/2014	02/26/2021	2,294,700	0	0	0	0	0	0	2,294,700	2,294,700	0	0	0
706109552	IRVING	TX		07/31/2014	02/26/2021	1,856,983	0	0	0	0	0	0	1,856,983	1,856,983	0	0	0
706110994	KATY	TX		12/31/2019	11/24/2021	6,082,164	0	0	0	0	0	0	5,958,328	5,958,328	0	0	0
706111006	LANTANA	TX		12/31/2019	11/24/2021	7,604,175	0	0	0	0	0	0	7,449,350	7,449,350	0	0	0
706110983	LUBBOCK	TX		12/31/2019	11/24/2021	4,290,640	0	0	0	0	0	0	4,203,281	4,203,281	0	0	0
706110985	MANSFIELD	TX		12/31/2019	11/24/2021	887,922	0	0	0	0	0	0	869,843	869,843	0	0	0
706108754	PLANO	TX		06/22/2012	05/21/2021	10,740,000	0	0	0	0	0	0	10,740,000	10,740,000	0	0	0
706109156	SAN ANTONIO	TX		06/26/2013	01/11/2021	12,633,278	0	0	0	0	0	0	12,633,278	12,640,300	0	7,023	7,023
706110976	SAN ANTONIO	TX		12/31/2019	11/24/2021	4,005,447	0	0	0	0	0	0	3,923,894	3,923,894	0	0	0
706111004	SAN ANTONIO	TX		12/31/2019	11/24/2021	13,056,170	0	0	0	0	0	0	12,790,340	12,790,340	0	0	0
706108334	HERNDON	VA		08/11/2010	01/14/2021	35,079,018	0	0	0	0	0	0	34,999,733	34,989,100	0	(10,633)	(10,633)
706110184	RESTON	VA		02/01/2019	07/21/2021	10,134,305	0	28,862	0	0	28,862	0	10,025,905	10,035,566	0	9,661	9,661
706110975	VIRGINIA BEACH	VA		12/31/2019	11/24/2021	3,665,371	0	0	0	0	0	0	3,590,743	3,590,743	0	0	0
706109330	AUBURN	WA		02/03/2014	10/07/2021	3,650,826	0	(160)	0	0	(160)	0	3,538,095	3,538,042	0	(53)	(53)
706110402	AUBURN	WA		08/04/2017	10/07/2021	232,878	0	0	0	0	0	0	229,156	229,156	0	0	0
717611839	KENNEWICK	WA		02/18/2020	12/22/2021	9,617,808	0	0	0	0	0	0	9,617,808	9,617,808	0	0	0
717611840	KENNEWICK	WA		02/18/2020	12/22/2021	14,426,712	0	0	0	0	0	0	14,426,712	14,426,712	0	0	0
706109332	LONGVIEW	WA		02/03/2014	10/07/2021	6,368,078	0	(279)	0	0	(279)	0	6,171,442	6,171,349	0	(93)	(93)
706110404	LONGVIEW	WA		08/04/2017	10/07/2021	131,250	0	0	0	0	0	0	129,153	129,153	0	0	0
706108681	SEATTLE	WA		02/15/2012	01/22/2021	5,252,638	0	0	0	0	0	0	5,221,387	5,221,387	0	0	0
706109487	SEATTLE	WA		06/03/2014	03/25/2021	25,554,463	0	(4,368)	0	0	(4,368)	0	25,372,675	25,366,116	0	(6,559)	(6,559)
706110135	SEATTLE	WA		07/14/2016	09/01/2021	90,322,635	0	212,365	0	0	212,365	0	90,535,000	90,535,000	0	0	0
706111011	SNOQUALMIE	WA		12/31/2019	11/24/2021	6,118,789	0	0	0	0	0	0	5,994,207	5,994,207	0	0	0
706109321	VANCOUVER	WA		02/03/2014	10/07/2021	4,564,024	0	(200)	0	0	(200)	0	4,423,095	4,423,028	0	(67)	(67)
706110393	VANCOUVER	WA		08/04/2017	10/07/2021	328,332	0	0	0	0	0	0	323,086	323,086	0	0	0
706109331	YELM	WA		02/03/2014	10/07/2021	3,288,523	0	(192)	0	0	(192)	0	3,186,931	3,186,931	0	0	0
706110403	YELM	WA		08/04/2017	10/07/2021	134,954	0	0	0	0	0	0	132,797	132,797	0	0	0
0199999. Mortgages closed by repayment						3,313,597,514	0	(430,129)	0	4,876,814	4,446,684	(20,764,214)	3,228,103,819	3,239,635,070	12,424,141	(892,890)	11,531,251
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	37,909	37,909	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	22,926	22,926	0	0	0
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	75,036	75,036	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	36,244	36,244	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	73,959	73,959	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	82,358	82,358	0	0	0
717611767	DUMAS	AR		12/13/2019		0	0	0	0	0	0	0	524,610	524,610	0	0	0
717611394	FISHER	AR		02/06/2017		0	0	0	0	0	0	0	26,563	26,563	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016		0	0	0	0	0	0	0	62,146	62,146	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	35,316	35,316	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	265,840	265,840	0	0	0
717611816	JONESBORO	AR		11/19/2019		0	0	0	0	0	0	0	14,482	14,482	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	109,138	109,138	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	23,596	23,596	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	126,658	126,658	0	0	0
717611723	MANILA	AR		06/26/2019		0	0	0	0	0	0	0	17,248	17,248	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	33,740	33,740	0	0	0
717611874	MARION	AR		05/15/2020		0	0	0	0	0	0	0	263,014	263,014	0	0	0
717611336	MORO	AR		12/15/2016		0	0	0	0	0	0	0	590,020	590,020	0	0	0
717611784	MORO	AR		11/27/2019		0	0	0	0	0	0	0	488,968	488,968	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	35,532	35,532	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	10,651	10,651	0	0	0
717611511	NEWPORT	AR		11/21/2017		0	0	0	0	0	0	0	70,749	70,749	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	1,482,044	1,482,044	0	0	0
717611087	PORTLAND	AR		09/30/2015		0	0	0	0	0	0	0	49,596	49,596	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	50,673	50,673	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	101,954	101,954	0	0	0
717611574	TRUMANN	AR		09/21/2021		0	0	0	0	0	0	0	112,646	112,646	0	0	0
717611250	TUCKERMAN	AR		06/03/2016		0	0	0	0	0	0	0	14,638	14,638	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	79,307	79,307	0	0	0
717611612	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	26,290	26,290	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	206,209	206,209	0	0	0
752200004	BRISBANE	AUS		06/14/2019		0	0	0	0	0	0	0	1,925,126	2,006,537	81,411	0	81,411
752200003	SYDNEY	AUS		07/26/2019		0	0	0	0	0	0	0	46,128,970	50,752,708	4,623,738	0	4,623,738
752200010	WOLLONGONG	AUS		06/30/2020		0	0	0	0	0	0	0	4,012,638	3,963,464	(49,174)	0	(49,174)
706110993	CAVE CREEK	AZ		12/31/2019		0	0	0	0	0	0	0	141,276	141,276	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	356,823	356,823	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	157,134	157,134	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	176,071	176,071	0	0	0
706111262	CHANDLER	AZ		09/14/2021		0	0	0	0	0	0	0	131,954	131,954	0	0	0
706110982	GILBERT	AZ		12/31/2019		0	0	0	0	0	0	0	47,551	47,551	0	0	0
706110972	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	86,162	86,162	0	0	0
706110996	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	53,956	53,956	0	0	0
706110991	MESA	AZ		12/31/2019		0	0	0	0	0	0	0	47,132	47,132	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	79,333	79,333	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	348,665	348,665	0	0	0
706110987	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	135,609	135,609	0	0	0
706110990	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	93,166	93,166	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	423,582	423,582	0	0	0
706110113	SCOTTSDALE	AZ		09/21/2021		0	0	0	0	0	0	0	101,615	101,615	0	0	0
706110971	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	220,993	220,993	0	0	0
706110978	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	82,231	82,231	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	54,363	54,363	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	532,500	532,500	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	997,774	997,774	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	411,648	411,648	0	0	0
717611917	WILCOX	AZ		08/12/2020		0	0	0	0	0	0	0	450,000	450,000	0	0	0
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	0	0	0
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	396,278	419,794	23,516	0	23,516
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	906,595	906,595	0	0	0
706109994	ALAMO	CA		12/21/2015		0	0	0	0	0	0	0	442,944	442,944	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	209,750	209,750	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	225,392	225,392	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	318,213	318,213	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	312,504	312,504	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	214,969	214,969	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0
717611567	BAKERSFIELD	CA		04/02/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	882,091	882,091	0	0	0
717611872	BAKERSFILED	CA		04/28/2020		0	0	0	0	0	0	0	178,167	178,167	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	205,001	205,001	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	134,266	134,266	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	242,878	242,878	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	713,863	713,863	0	0	0
717611553	BIGGS	CA		05/17/2018		0	0	0	0	0	0	0	115,408	115,408	0	0	0
717611287	BRADLEY	CA		08/10/2016		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	40,009	40,009	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	532,179	532,179	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	217,362	217,362	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	93,780	93,780	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	206,932	206,932	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	776,495	776,495	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	169,743	169,743	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	298,852	298,852	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110844	CARSON	CA		02/20/2020		0	0	0	0	0	0	0	475,117	475,117	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	956,566	956,566	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	272,858	272,858	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	926,280	926,280	0	0	0
717611454	CHICO	CA		07/06/2017		0	0	0	0	0	0	0	86,320	86,320	0	0	0
717611591	CHICO	CA		11/30/2018		0	0	0	0	0	0	0	803,121	803,121	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	1,082,146	1,082,146	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	227,275	227,275	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	371,453	371,453	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	193,941	193,941	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	743,577	743,577	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	342,515	342,515	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	89,608	89,608	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	31,249	31,249	0	0	0
706109909	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	7,689	7,689	0	0	0
706109913	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	8,606	8,606	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	245,653	245,653	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	160,012	160,012	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	453,742	453,742	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	484,990	484,990	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	62,044	62,044	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	59,800	59,800	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	187,255	187,255	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	54,433	54,433	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	309,092	309,092	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	301,755	301,755	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	130,492	130,492	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	809,730	809,730	0	0	0
706111136	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	686,843	686,843	0	0	0
706111138	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	575,545	575,545	0	0	0
706111139	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	755,337	755,337	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	1,116,862	1,116,862	0	0	0
717611508	CHOWCHILLA	CA		12/27/2017		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	278,274	278,274	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	2,323,782	2,323,782	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	290,654	290,654	0	0	0
706109901	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	32,625	32,625	0	0	0
706109903	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	10,237	10,237	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	225,848	225,848	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	155,881	155,881	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	91,702	91,702	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	92,819	92,819	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	18,898	18,898	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	71,778	71,778	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	152,431	152,431	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	97,245	97,245	0	0	0
706110834	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	91,185	91,185	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	105,461	105,461	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	28,844	28,844	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	47,238	47,238	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	68,566	68,566	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	109,376	109,376	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	58,182	58,182	0	0	0
706111024	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	325,714	325,714	0	0	0
706111025	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	96,523	96,523	0	0	0
717611275	CLEMENTS	CA		08/19/2016		0	0	0	0	0	0	0	119,622	119,622	0	0	0
717612116	COALINGA	CA		05/27/2021		0	0	0	0	0	0	0	64,628	64,628	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	253,337	253,337	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	221,597	221,597	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	26,243	26,243	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	192,086	192,086	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	75,363	75,363	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	58,946	58,946	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	217,660	217,660	0	0	0
706111223	CONCORD	CA		06/15/2021		0	0	0	0	0	0	0	310,132	310,132	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	461,186	461,186	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	322,573	322,573	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	1,281,412	1,281,412	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	97,794	97,794	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	594,059	594,059	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	223,225	223,225	0	0	0
706109863	CORTE MADERA	CA		07/31/2015		0	0	0	0	0	0	0	411,585	411,585	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	1,216,696	1,216,696	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	137,081	137,081	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	684,036	684,036	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	915,922	915,922	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	137,430	137,430	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	1,595,338	1,595,338	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	541,034	541,034	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	200,774	200,774	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	48,239	48,239	0	0	0
706110435	DANA POINT	CA		11/01/2017		0	0	0	0	0	0	0	600,018	600,018	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	2,830,619	2,830,619	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	115,805	115,805	0	0	0
706110898	DANVILLE	CA		11/05/2019		0	0	0	0	0	0	0	1,149,798	1,149,798	0	0	0
717611678	DAVIS	CA		05/02/2019		0	0	0	0	0	0	0	4,224,210	4,224,210	0	0	0
717611546	DEL REY	CA		09/21/2021		0	0	0	0	0	0	0	24,526	24,526	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	115,080	115,080	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	75,811	75,811	0	0	0
706109441	DUBLIN	CA		05/13/2014		0	0	0	0	0	0	0	11,275,908	11,275,908	0	0	0
717610356	DUCOR	CA		07/14/2011		0	0	0	0	0	0	0	837,233	837,233	0	0	0
717610512	DUCOR	CA		10/11/2012		0	0	0	0	0	0	0	2,566,666	2,566,666	0	0	0
717610611	DUCOR	CA		12/28/2012		0	0	0	0	0	0	0	220,000	220,000	0	0	0
717610722	DUCOR	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
717610780	DUCOR	CA		12/26/2013		0	0	0	0	0	0	0	521,525	521,525	0	0	0
706111145	EASTVALE	CA		01/28/2021		0	0	0	0	0	0	0	982,030	982,030	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	15,922	15,922	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	72,960	72,960	0	0	0
717612003	EL CENTRO	CA		02/10/2021		0	0	0	0	0	0	0	92,253	92,253	0	0	0
717611447	ELK GROVE	CA		05/04/2017		0	0	0	0	0	0	0	125,000	125,000	0	0	0
717611551	ELK GROVE	CA		05/31/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611777	ELK GROVE	CA		10/01/2019		0	0	0	0	0	0	0	20,250	20,250	0	0	0
717611912	ELK GROVE	CA		07/20/2020		0	0	0	0	0	0	0	421,800	421,800	0	0	0
717611113	EXETER	CA		12/15/2015		0	0	0	0	0	0	0	755,474	755,474	0	0	0
717611756	EXETER	CA		11/20/2019		0	0	0	0	0	0	0	380,392	380,392	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	424,045	424,045	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	66,152	66,152	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	345,000	345,000	0	0	0
717611578	FOWLER	CA		03/27/2018		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717612165	FOWLER	CA		11/09/2021		0	0	0	0	0	0	0	374,688	374,688	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	482,020	482,020	0	0	0
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706110904	GARDEN GROVE	CA		12/10/2019		0	0	0	0	0	0	0	1,013,779	1,013,779	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109525	GLENDALE	CA		09/05/2014		0	0	0	0	0	0	0	1,001,722	1,001,722	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	378,169	378,169	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	27,283	27,283	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	646,941	646,941	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	966,465	966,465	0	0	0
717610261	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	141,334	141,334	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610262	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	72,000	72,000	0	0	0
717610795	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	27,000	27,000	0	0	0
717610796	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	73,000	73,000	0	0	0
717611653	HEBER	CA		11/20/2018		0	0	0	0	0	0	0	8,725	8,725	0	0	0
717611131	HOLLISTER	CA		11/09/2015		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717611976	HOLLISTER	CA		11/10/2020		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610957	HOLT	CA		07/29/2019		0	0	0	0	0	0	0	67,900	67,900	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	22,053	22,053	0	0	0
717611715	HOLTVILLE	CA		07/03/2019		0	0	0	0	0	0	0	21,182	21,182	0	0	0
717611761	HOLTVILLE	CA		09/10/2019		0	0	0	0	0	0	0	7,864	7,864	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	540,478	540,478	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	1,366,390	1,366,390	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	640,953	640,953	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	226,324	226,324	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	404,776	404,776	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	914,498	914,498	0	0	0
706110586	IRVINE	CA		11/01/2018		0	0	0	0	0	0	0	70,167	70,167	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	75,338	75,338	0	0	0
717611552	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	57,400	57,400	0	0	0
717611558	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	29,440	29,440	0	0	0
717611996	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	30,462	30,462	0	0	0
717611997	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	119,579	119,579	0	0	0
706110312	LA MIRADA	CA		03/31/2017		0	0	0	0	0	0	0	7,858,718	7,858,718	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	449,470	449,470	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	125,927	125,927	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	115,532	115,532	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	144,725	144,725	0	0	0
717611197	LINDEN	CA		04/18/2016		0	0	0	0	0	0	0	218,240	218,240	0	0	0
717611550	LINDEN	CA		02/12/2018		0	0	0	0	0	0	0	24,800	24,800	0	0	0
717611660	LINDEN	CA		01/22/2019		0	0	0	0	0	0	0	42,160	42,160	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	113,498	113,498	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	638,402	638,402	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	613,600	613,600	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	90,429	90,429	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	2,311,528	2,311,528	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	354,186	354,186	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	1,634,120	1,634,120	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	383,012	383,012	0	0	0
706110822	LOS ANGELES	CA		08/12/2019		0	0	0	0	0	0	0	976,399	976,399	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	570,422	570,422	0	0	0
706111052	LOS ANGELES	CA		08/10/2020		0	0	0	0	0	0	0	111,948	111,948	0	0	0
717610790	LOST HILLS	CA		09/14/2015		0	0	0	0	0	0	0	1,873,500	1,873,500	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	2,863,750	2,863,750	0	0	0
717611665	LOST HILLS	CA		12/28/2018		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	862,800	862,800	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	201,863	201,863	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	10,000	10,000	0	0	0
717611052	MARICOPA	CA		12/15/2015		0	0	0	0	0	0	0	1,269,004	1,269,004	0	0	0
717611431	MAXWELL	CA		04/17/2017		0	0	0	0	0	0	0	65,100	65,100	0	0	0
717611619	MECCA	CA		08/23/2018		0	0	0	0	0	0	0	25,626	25,626	0	0	0
706111093	MIRA LOMA	CA		08/31/2020		0	0	0	0	0	0	0	277,988	277,988	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
717611455	MONTEREY	CA		06/26/2017		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	451,137	451,137	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611019	NAPA	CA		06/24/2015		0	0	0	0	0	0	0	66,750	66,750	0	0	0
717611225	NAPA	CA		06/17/2016		0	0	0	0	0	0	0	240,000	240,000	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611263	NAPA	CA		08/04/2016		0	0	0	0	0	0	0	68,200	68,200	0	0	0
717611479	NAPA	CA		07/26/2017		0	0	0	0	0	0	0	30,330	30,330	0	0	0
717611602	NAPA	CA		06/29/2018		0	0	0	0	0	0	0	9,529	9,529	0	0	0
706109874	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	62,121	62,121	0	0	0
706109875	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	57,765	57,765	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	168,906	168,906	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	336,005	336,005	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	1,513,209	1,513,209	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	45,253	45,253	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	215,738	215,738	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	186,842	186,842	0	0	0
706109898	ONTARIO	CA		12/01/2021		0	0	0	0	0	0	0	3,448	3,448	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717611798	ORANGE COVE	CA		11/13/2019		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717611380	ORLAND	CA		06/22/2017		0	0	0	0	0	0	0	180,000	180,000	0	0	0
717611633	ORLAND	CA		09/07/2018		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717611757	OXNARD	CA		10/15/2019		0	0	0	0	0	0	0	106,958	106,958	0	0	0
706111299	PERRIS	CA		11/05/2021		0	0	0	0	0	0	0	7,546	7,546	0	0	0
706108572	PICO RIVERA	CA		05/01/2019		0	0	0	0	0	0	0	48,340	48,340	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	123,983	123,983	0	0	0
706111217	PICO RIVERA	CA		07/23/2021		0	0	0	0	0	0	0	27,378	27,378	0	0	0
706109563	PINOLE	CA		08/07/2014		0	0	0	0	0	0	0	199,258	199,258	0	0	0
706110081	PLEASANTON	CA		04/29/2016		0	0	0	0	0	0	0	169,979	169,979	0	0	0
706111010	PLEASANTON	CA		12/31/2019		0	0	0	0	0	0	0	170,990	170,990	0	0	0
717611569	PLYMOUTH	CA		03/19/2018		0	0	0	0	0	0	0	22,301	22,301	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	363,775	363,775	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	1,408,824	1,408,824	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	506,482	506,482	0	0	0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		0	0	0	0	0	0	0	2,073,645	2,073,645	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	158,644	158,644	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	113,741	113,741	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	181,446	181,446	0	0	0
706111094	RIALTO	CA		08/31/2020		0	0	0	0	0	0	0	456,620	456,620	0	0	0
717611547	RICHVALE	CA		01/16/2018		0	0	0	0	0	0	0	49,600	49,600	0	0	0
717611785	RICHVALE	CA		10/07/2019		0	0	0	0	0	0	0	187,500	187,500	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	70,588	70,588	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	202,980	202,980	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	285,544	285,544	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	57,612	57,612	0	0	0
717611091	RUTHERFORD	CA		10/01/2015		0	0	0	0	0	0	0	1,495,000	1,495,000	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	259,658	259,658	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	77,272	77,272	0	0	0
717611386	SAN ARDO	CA		01/01/2017		0	0	0	0	0	0	0	288,000	288,000	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	736,386	736,386	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	392,783	392,783	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	1,848,872	1,848,872	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	223,417	223,417	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	411,469	411,469	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	472,450	472,450	0	0	0
706110324	SAN DIEGO	CA		05/30/2017		0	0	0	0	0	0	0	361,867	361,867	0	0	0
706110515	SAN DIEGO	CA		04/30/2018		0	0	0	0	0	0	0	73,419	73,419	0	0	0
706110670	SAN DIEGO	CA		01/22/2019		0	0	0	0	0	0	0	558,901	558,901	0	0	0
706110764	SAN DIEGO	CA		07/10/2019		0	0	0	0	0	0	0	11,286,466	11,286,466	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	646,706	646,706	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	1,565,579	1,565,579	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	25,864	25,864	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	18,186	18,186	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	1,853,911	1,853,911	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	520,043	520,043	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	134,228	134,228	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	183,271	183,271	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	293,086	293,086	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	277,551	277,551	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	1,033,471	1,033,471	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	184,540	184,540	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,697,039	1,697,039	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	849,776	849,776	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	295,833	295,833	0	0	0
706110481	SANTA CLARA	CA		03/06/2018		0	0	0	0	0	0	0	1,241,312	1,241,312	0	0	0
706110997	SANTA CLARITA	CA		12/31/2019		0	0	0	0	0	0	0	207,763	207,763	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	1,048,736	1,048,736	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	156,603	156,603	0	0	0
706108533	SANTA FE SPRINGS	CA		08/01/2019		0	0	0	0	0	0	0	42,854	42,854	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	593,159	593,159	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	15,570	15,570	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	47,821	47,821	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	55,495	55,495	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	89,520	89,520	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	37,669	37,669	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	801,572	801,572	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	591,357	591,357	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	253,680	253,680	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	143,150	143,150	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	305,755	305,755	0	0	0
717610954	SOLEDAD	CA		09/21/2021		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611209	SOLEDAD	CA		04/20/2016		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717611813	SOLEDAD	CA		01/08/2020		0	0	0	0	0	0	0	1,195,404	1,195,404	0	0	0
717612102	SOLEDAD	CA		11/16/2021		0	0	0	0	0	0	0	27,500	27,500	0	0	0
717610515	SONOMA	CA		06/25/2012		0	0	0	0	0	0	0	176,000	176,000	0	0	0
717610946	SONOMA	CA		12/31/2014		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610950	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	371,200	371,200	0	0	0
717610951	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	209,250	209,250	0	0	0
717611643	SONOMA	CA		09/21/2021		0	0	0	0	0	0	0	692,000	692,000	0	0	0
717611692	SONOMA	CA		04/08/2019		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610905	TEMECULA	CA		05/29/2015		0	0	0	0	0	0	0	15,000	15,000	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	2,668,061	2,668,061	0	0	0
706110112	THOUSAND OAKS	CA		09/21/2021		0	0	0	0	0	0	0	149,628	149,628	0	0	0
706111236	TRACY	CA		06/17/2021		0	0	0	0	0	0	0	392,727	392,727	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	509,038	509,038	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	504,610	504,610	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
717611232	UKIAH	CA		05/25/2016		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	638,507	638,507	0	0	0
706109046	UNION CITY	CA		02/22/2013		0	0	0	0	0	0	0	436,112	436,112	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	327,540	327,540	0	0	0
717611626	VINA	CA		07/31/2018		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	1,333,327	1,333,327	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	657,027	657,027	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	652,616	652,616	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	456,564	456,564	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	603,372	603,372	0	0	0
706106587	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	24,155	24,155	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	1,145,155	1,145,155	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	349,115	349,115	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	605,338	605,338	0	0	0
706109899	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	2,931	2,931	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109900	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	3,017	3,017	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	140,895	140,895	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	135,672	135,672	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	318,938	318,938	0	0	0
717611848	WASCO	CA		01/22/2020		0	0	0	0	0	0	0	2,474,678	2,474,678	0	0	0
717611852	WASCO	CA		02/20/2020		0	0	0	0	0	0	0	519,682	519,682	0	0	0
717612020	WASCO	CA		12/31/2020		0	0	0	0	0	0	0	127,520	127,520	0	0	0
717612169	WASCO	CA		09/15/2021		0	0	0	0	0	0	0	52,720	52,720	0	0	0
717611475	WATERFORD	CA		08/24/2017		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	236,750	236,750	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	48,907	48,907	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	370,000	370,000	0	0	0
717610320	WHEATLAND	CA		11/03/2011		0	0	0	0	0	0	0	243,750	243,750	0	0	0
717610542	WHEATLAND	CA		07/12/2012		0	0	0	0	0	0	0	56,250	56,250	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706110832	YOUNTVILLE	CA		02/13/2020		0	0	0	0	0	0	0	140,556	140,556	0	0	0
717611721	AMHERST	CO		07/26/2019		0	0	0	0	0	0	0	59,520	59,520	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	254,743	254,743	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	1,194,545	1,194,545	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	126,507	126,507	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	469,448	469,448	0	0	0
706111048	AURORA	CO		05/28/2020		0	0	0	0	0	0	0	628,972	628,972	0	0	0
706110653	BOULDER	CO		12/07/2018		0	0	0	0	0	0	0	24,425	24,425	0	0	0
706109045	BROOMFIELD	CO		02/22/2013		0	0	0	0	0	0	0	332,928	332,928	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	734,512	734,512	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	662,675	662,675	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	252,784	252,784	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	183,605	183,605	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	390,356	390,356	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	298,643	298,643	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	97,495	97,495	0	0	0
706110973	LITTLETON	CO		12/31/2019		0	0	0	0	0	0	0	180,127	180,127	0	0	0
706111007	PARKER	CO		12/31/2019		0	0	0	0	0	0	0	73,917	73,917	0	0	0
706111009	PARKER	CO		12/31/2019		0	0	0	0	0	0	0	56,403	56,403	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	85,849	85,849	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	45,969	45,969	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	21,373	21,373	0	0	0
717611169	SHERIDAN LAKE	CO		06/03/2016		0	0	0	0	0	0	0	101,699	101,699	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	237,480	237,480	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	153,911	153,911	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706108384	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	153,648	153,648	0	0	0
706108396	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	14,078	14,078	0	0	0
706108397	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	7,144	7,144	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	1,566,841	1,566,841	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	926,061	926,061	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	1,175,695	1,175,695	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	429,662	429,662	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	106,437	106,437	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	1,040,301	1,040,301	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	385,787	385,787	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	725,657	725,657	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	96,219	96,219	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	368,798	368,798	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	2,718,791	2,718,791	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	314,499	314,499	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	973,539	973,539	0	0	0
706109704	WASHINGTON	DC		12/17/2014		0	0	0	0	0	0	0	732,941	732,941	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	66,045	66,045	0	0	0
706109740	WASHINGTON	DC		09/21/2021		0	0	0	0	0	0	0	552,328	552,328	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	152,671	152,671	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	9,853	9,853	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	801,708	801,708	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	1,512,624	1,512,624	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	1,348,503	1,348,503	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	646,355	646,355	0	0	0
706110671	WASHINGTON	DC		01/22/2019		0	0	0	0	0	0	0	637,904	637,904	0	0	0
706111083	WASHINGTON	DC		10/05/2020		0	0	0	0	0	0	0	1,159,632	1,159,632	0	0	0
706111212	WASHINGTON	DC		05/14/2021		0	0	0	0	0	0	0	99,942	99,942	0	0	0
706110235	BOYNTON BEACH	FL		12/14/2016		0	0	0	0	0	0	0	87,304	87,304	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	164,776	164,776	0	0	0
717611322	CLEWISTON	FL		03/02/2017		0	0	0	0	0	0	0	560,000	560,000	0	0	0
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	1,205,717	1,205,717	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	346,913	346,913	0	0	0
706110004	FORT LAUDERDALE	FL		01/05/2016		0	0	0	0	0	0	0	277,455	277,455	0	0	0
706110998	FORT LAUDERDALE	FL		12/31/2019		0	0	0	0	0	0	0	163,605	163,605	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	100,593	100,593	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	580,000	580,000	0	0	0
717610897	FROSTPROOF	FL		09/04/2014		0	0	0	0	0	0	0	110,000	110,000	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	367,963	367,963	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	394,654	394,654	0	0	0
717612027	IMMOKALEE	FL		04/16/2021		0	0	0	0	0	0	0	371,449	371,449	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	123,227	123,227	0	0	0
717610902	INDIANTOWN	FL		11/24/2014		0	0	0	0	0	0	0	1,099,400	1,099,400	0	0	0
717611724	INDIANTOWN	FL		05/22/2019		0	0	0	0	0	0	0	477,260	477,260	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	200,447	200,447	0	0	0
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	123,760	123,760	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	2,802,431	2,802,431	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	337,503	337,503	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	119,029	119,029	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	1,947,692	1,947,692	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,642,588	1,642,588	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,642,588	1,642,588	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	376,600	376,600	0	0	0
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	662,860	662,860	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	404,135	404,135	0	0	0
717611220	SEBRING	FL		07/28/2016		0	0	0	0	0	0	0	520,000	520,000	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	135,864	135,864	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	116,940	116,940	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	484,428	484,428	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	108,500	108,500	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	169,946	169,946	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	268,855	268,855	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	532,372	532,372	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	188,737	188,737	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	396,614	396,614	0	0	0
717611337	BAINBRIDGE	GA		12/28/2016		0	0	0	0	0	0	0	500,000	500,000	0	0	0
706110859	DECATUR	GA		09/16/2019		0	0	0	0	0	0	0	37,075	37,075	0	0	0
706110125	FAIRBURN	GA		07/18/2016		0	0	0	0	0	0	0	133,774	133,774	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	466,366	466,366	0	0	0
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	93,005	93,005	0	0	0
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	19,889	19,889	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	237,861	237,861	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	86,975	86,975	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	347,015	347,015	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	28,120	28,120	0	0	0
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	12,708,221	13,648,758	940,537	0	940,537
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	149,466	133,763	(15,703)	0	(15,703)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	638,777	558,630	(80,147)	0	(80,147)
749000108	LONDON	GBR		09/29/2015		0	0	0	0	0	0	0	54,020,786	48,608,094	(4,652,140)	(760,552)	(5,412,692)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	642,871	603,635	(39,235)	0	(39,235)
749000169	LONDON	GBR		12/19/2016		0	0	0	0	0	0	0	486,474	539,608	53,134	0	53,134
749000181	LONDON	GBR		04/05/2017		0	0	0	0	0	0	0	11,006,311	11,118,190	254,190	(142,312)	111,878
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	1,000,105	1,114,900	114,795	0	114,795
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	3,046,383	3,160,651	114,268	0	114,268
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	2,908,090	3,101,185	193,095	0	193,095
749000348	LONDON	GBR		03/06/2020		0	0	0	0	0	0	0	120,751	130,399	9,649	0	9,649
749000231	MANCHESTER	GBR		03/13/2018		0	0	0	0	0	0	0	6,979,156	6,919,776	(59,380)	0	(59,380)
749000185	LONDON	GBR		04/05/2017		0	0	0	0	0	0	0	6,899,462	7,351,005	451,542	0	451,542
749000190	LONDON	GBR		09/15/2017		0	0	0	0	0	0	0	2,069,839	2,205,301	135,463	0	135,463
717611718	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	310,888	310,888	0	0	0
717611806	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	609,533	609,533	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	163,220	163,220	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	47,944	47,944	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	55,980	55,980	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	23,737	23,737	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	127,446	127,446	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	354,346	354,346	0	0	0
717611642	MOUNT AYR	IA		11/02/2018		0	0	0	0	0	0	0	8,679	8,679	0	0	0
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	89,236	89,236	0	0	0
717611206	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717611224	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	226,652	226,652	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	8,284	8,284	0	0	0
706110733	BOISE	ID		09/21/2021		0	0	0	0	0	0	0	14,010	14,010	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	193,905	193,905	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	3,997	3,997	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	67,398	67,398	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	116,036	116,036	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	51,686	51,686	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	54,766	54,766	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	708,916	708,916	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	185,508	185,508	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	468,376	468,376	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	3,058,925	3,058,925	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	32,719	32,719	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	43,371	43,371	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	26,631	26,631	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	19,022	19,022	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	535,160	535,160	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	632,222	632,222	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	180,795	180,795	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	91,728	91,728	0	0	0
706110980	GENEVA	IL		12/31/2019		0	0	0	0	0	0	0	135,349	135,349	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	743,831	743,831	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	24,542	24,542	0	0	0
717612032	GLADSTONE	IL		02/11/2021		0	0	0	0	0	0	0	35,580	35,580	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	101,476	101,476	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	277,866	277,866	0	0	0
706110988	LEMONT	IL		12/31/2019		0	0	0	0	0	0	0	140,358	140,358	0	0	0
717611658	LIVINGSTON	IL		02/13/2019		0	0	0	0	0	0	0	36,625	36,625	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	153,139	153,139	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	162,972	162,972	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	97,004	97,004	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	33,427	33,427	0	0	0
706110992	NAPERVILLE	IL		12/31/2019		0	0	0	0	0	0	0	16,522	16,522	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	401,416	401,416	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	43,013	43,013	0	0	0
706109218	PEORIA	IL		05/01/2019		0	0	0	0	0	0	0	54,085	54,085	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610867	RALEIGH	IL		07/31/2014		0	0	0	0	0	0	0	22,990	22,990	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	200,437	200,437	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	51,277	51,277	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	833,734	833,734	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	88,135	88,135	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	25,270	25,270	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	24,094	24,094	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	192,000	192,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	37,751	37,751	0	0	0
706109221	ELKHART	IN		05/01/2019		0	0	0	0	0	0	0	13,023	13,023	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	324,333	324,333	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	737,597	737,597	0	0	0
717611040	OAKTOWN	IN		05/06/2015		0	0	0	0	0	0	0	24,812	24,812	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	21,764	21,764	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	122,747	122,747	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	168,221	168,221	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	7,443	7,443	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,653,410	1,653,410	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	162,774	162,774	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	28,723	28,723	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	56,135	56,135	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	138,733	138,733	0	0	0
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	35,940	35,940	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	253,538	253,538	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	571,938	571,938	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	107,156	107,156	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	98,815	98,815	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	42,151	42,151	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	365,637	365,637	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	141,920	141,920	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	1,392,934	1,392,934	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	384,143	384,143	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	218,274	218,274	0	0	0
706109263	BOSTON	MA		12/16/2013		0	0	0	0	0	0	0	157,017	157,017	0	0	0
706109800	BOSTON	MA		06/01/2020		0	0	0	0	0	0	0	77,208	77,208	0	0	0
706110032	BOSTON	MA		04/06/2017		0	0	0	0	0	0	0	648,861	648,861	0	0	0
706110426	BOSTON	MA		10/30/2017		0	0	0	0	0	0	0	218,916	218,916	0	0	0
706111201	BOSTON	MA		04/28/2021		0	0	0	0	0	0	0	20,800	20,800	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	240,226	240,226	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	244,143	244,143	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	556,072	556,072	0	0	0
706111200	NORWOOD	MA		04/28/2021		0	0	0	0	0	0	0	90,217	90,217	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	1,405,384	1,405,384	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	783,895	783,895	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	316,593	316,593	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	313,324	313,324	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	434,277	434,277	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	23,011	23,011	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	123,533	123,533	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	3,121,605	3,121,605	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	350,375	350,375	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	66,772	66,772	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	179,710	179,710	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	98,618	98,618	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	1,430,251	1,430,251	0	0	0
706111000	GAITHERSBURG	MD		12/31/2019		0	0	0	0	0	0	0	74,030	74,030	0	0	0
706110999	PHOENIX	MD		12/31/2019		0	0	0	0	0	0	0	19,874	19,874	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	201,037	201,037	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	657	657	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	1,128,812	1,128,812	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	559,775	559,775	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	533,844	533,844	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	480,901	480,901	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	384,075	384,075	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	55,658	55,658	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	88,975	88,975	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	6,559	6,559	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	10,840	10,840	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	604,230	604,230	0	0	0
706109220	BATTLE CREEK	MI		05/01/2019		0	0	0	0	0	0	0	14,939	14,939	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	171,422	171,422	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	13,149	13,149	0	0	0
717611698	CARO	MI		04/03/2019		0	0	0	0	0	0	0	84,553	84,553	0	0	0
717611703	CARO	MI		04/03/2019		0	0	0	0	0	0	0	69,405	69,405	0	0	0
717611573	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	365,786	365,786	0	0	0
717611592	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	384,442	384,442	0	0	0
706109223	GRAND RAPIDS	MI		05/01/2019		0	0	0	0	0	0	0	9,193	9,193	0	0	0
706109222	KALAMAZOO	MI		05/01/2019		0	0	0	0	0	0	0	9,377	9,377	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	97,055	97,055	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	392,339	392,339	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	40,994	40,994	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	158,817	158,817	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	192,055	192,055	0	0	0
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	48,652	48,652	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	400,370	400,370	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	134,132	134,132	0	0	0
706110594	WEST BLOOMFIELD	MI		09/06/2018		0	0	0	0	0	0	0	875,479	875,479	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	45,354	45,354	0	0	0
706110984	ANDOVER	MN		12/31/2019		0	0	0	0	0	0	0	55,393	55,393	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	156,947	156,947	0	0	0
717611670	GALESBURG	MN		03/06/2019		0	0	0	0	0	0	0	30,998	30,998	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	48,276	48,276	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	37,114	37,114	0	0	0
717611523	LISMORE	MN		11/06/2017		0	0	0	0	0	0	0	32,708	32,708	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	120,318	120,318	0	0	0
717611686	MOUNTAINLAKE	MN		03/21/2019		0	0	0	0	0	0	0	19,776	19,776	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	28,136	28,136	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	8,364	8,364	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	3,892	3,892	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	113,297	113,297	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	31,320	31,320	0	0	0
717611672	DUDLEY	MO		01/10/2019		0	0	0	0	0	0	0	82,318	82,318	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	13,185	13,185	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	87,765	87,765	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	88,105	88,105	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	21,711	21,711	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	53,892	53,892	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	83,760	83,760	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	110,818	110,818	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	119,848	119,848	0	0	0
717611760	ANGUILLA	MS		08/30/2019		0	0	0	0	0	0	0	14,659	14,659	0	0	0
717611775	ANGUILLA	MS		10/01/2019		0	0	0	0	0	0	0	17,432	17,432	0	0	0
717611083	BATESVILLE	MS		09/15/2015		0	0	0	0	0	0	0	55,898	55,898	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	22,518	22,518	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	72,972	72,972	0	0	0
717611314	CLARKSDALE	MS		10/06/2016		0	0	0	0	0	0	0	39,449	39,449	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	31,276	31,276	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	12,432	12,432	0	0	0
717610994	GREENVILLE	MS		05/29/2015		0	0	0	0	0	0	0	131,652	131,652	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611870	GREENVILLE	MS		05/06/2020		0	0	0	0	0	0	0	177,320	177,320	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	74,401	74,401	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	73,630	73,630	0	0	0
717610662	MAYERSVILLE	MS		06/17/2013		0	0	0	0	0	0	0	54,856	54,856	0	0	0
717611451	MIDNIGHT	MS		06/09/2017		0	0	0	0	0	0	0	122,298	122,298	0	0	0
717611464	MIDNIGHT	MS		06/09/2017		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	6,169	6,169	0	0	0
717611391	SHELBY	MS		01/27/2017		0	0	0	0	0	0	0	98,150	98,150	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	46,019	46,019	0	0	0
717611424	TUNICA	MS		10/04/2017		0	0	0	0	0	0	0	38,031	38,031	0	0	0
717611804	TUNICA	MS		02/03/2020		0	0	0	0	0	0	0	77,952	77,952	0	0	0
717612034	TUNICA	MS		03/03/2021		0	0	0	0	0	0	0	49,146	49,146	0	0	0
717612035	TUNICA	MS		03/03/2021		0	0	0	0	0	0	0	14,349	14,349	0	0	0
717612036	TUNICA	MS		03/03/2021		0	0	0	0	0	0	0	14,349	14,349	0	0	0
717612037	TUNICA	MS		09/10/2021		0	0	0	0	0	0	0	45,123	45,123	0	0	0
717612038	TUNICA	MS		05/10/2021		0	0	0	0	0	0	0	22,943	22,943	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	212,328	212,328	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	7,272	7,272	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	8,564	8,564	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	17,053	17,053	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	26,442	26,442	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	23,099	23,099	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,534,000	1,534,000	0	0	0
706109208	CHARLOTTE	NC		06/20/2013		0	0	0	0	0	0	0	71,918	71,918	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	1,704,740	1,704,740	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	399,184	399,184	0	0	0
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	92,533	92,533	0	0	0
706111160	FAYETTEVILLE	NC		03/10/2021		0	0	0	0	0	0	0	217,064	217,064	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	1,097,392	1,097,392	0	0	0
717611426	IMPERIAL	NE		06/09/2017		0	0	0	0	0	0	0	46,206	46,206	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	139,164	139,164	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	33,688	33,688	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	178,085	178,085	0	0	0
706108756	LINCOLN	NE		09/21/2021		0	0	0	0	0	0	0	104,816	104,816	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	242,527	242,527	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	26,785	26,785	0	0	0
717612135	VALENTINE	NE		07/23/2021		0	0	0	0	0	0	0	38,044	38,044	0	0	0
706110553	AVENEL	NJ		06/21/2018		0	0	0	0	0	0	0	305,894	305,894	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	294,710	294,710	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	109,942	109,942	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	1,338,045	1,338,045	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	420,378	420,378	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	328,160	328,160	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	99,901	99,901	0	0	0
706111135	DUMONT	NJ		02/23/2021		0	0	0	0	0	0	0	370,310	370,310	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	179,638	179,638	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	526,921	526,921	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	125,135	125,135	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	432,776	432,776	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	124,788	124,788	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	175,695	175,695	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	489,973	489,973	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	391,189	391,189	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	275,065	275,065	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	88,425	88,425	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	64,309	64,309	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	160,773	160,773	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	192,928	192,928	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	0	223,858	223,858	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	1,700,454	1,700,454	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706108552	OLD BRIDGE	NJ		02/01/2012		0	0	0	0	0	0	0	502,068	502,068	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	45,881	45,881	0	0	0
706111115	PARSIPPANY	NJ		10/06/2020		0	0	0	0	0	0	0	17,633	17,633	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	258,355	258,355	0	0	0
706109808	PERTH AMBOY	NJ		12/01/2021		0	0	0	0	0	0	0	21,822	21,822	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	519,853	519,853	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	981,010	981,010	0	0	0
706111178	ROSELLE PARK	NJ		10/28/2021		0	0	0	0	0	0	0	23,197	23,197	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	142,483	142,483	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	123,629	123,629	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	0	628,465	628,465	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	524,982	524,982	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	1,023,374	1,023,374	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,843,286	1,843,286	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	256,991	256,991	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	5,864	5,864	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	99,148	99,148	0	0	0
717611668	YERINGTON	NV		12/17/2018		0	0	0	0	0	0	0	74,359	74,359	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	87,241	87,241	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	183,206	183,206	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	400,441	400,441	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	118,112	118,112	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	910,425	910,425	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	227,309	227,309	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	1,412,037	1,412,037	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	75,538	75,538	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	578,284	578,284	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	132,360	132,360	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	20,168	20,168	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	3,697,667	3,697,667	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	268,382	268,382	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	202,372	202,372	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	249,531	249,531	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	99,955	99,955	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	514,888	514,888	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	145,225	145,225	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	399,392	399,392	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	248,428	248,428	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	326,134	326,134	0	0	0
706109968	NEW YORK	NY		01/15/2016		0	0	0	0	0	0	0	244,501	244,501	0	0	0
706110002	NEW YORK	NY		01/26/2016		0	0	0	0	0	0	0	763,570	763,570	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	221,692	221,692	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	262,275	262,275	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	97,689	97,689	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	667,753	667,753	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	91,541	91,541	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	408,363	408,363	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	1,258,246	1,258,246	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	253,045	253,045	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	452,647	452,647	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	1,179,985	1,179,985	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	446,873	446,873	0	0	0
706109384	QUEENS	NY		03/10/2014		0	0	0	0	0	0	0	1,052,613	1,052,613	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	265,612	265,612	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	604,131	604,131	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	338,147	338,147	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	84,333	84,333	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	47,925	47,925	0	0	0
706110901	STATEN ISLAND	NY		01/29/2020		0	0	0	0	0	0	0	118,491	118,491	0	0	0
706110896	VICTOR	NY		10/25/2019		0	0	0	0	0	0	0	1,253,637	1,253,637	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	463,904	463,904	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	446,166	446,166	0	0	0
706109217	BATAVIA	OH		05/01/2019		0	0	0	0	0	0	0	37,231	37,231	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	1,028,537	1,028,537	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	235,296	235,296	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	30,727	30,727	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	83,717	83,717	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	189,938	189,938	0	0	0
717611621	CRESTLINE	OH		10/04/2018		0	0	0	0	0	0	0	148,879	148,879	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	278,107	278,107	0	0	0
706111008	DUBLIN	OH		12/31/2019		0	0	0	0	0	0	0	110,867	110,867	0	0	0
706109596	FAIRFIELD	OH		09/23/2014		0	0	0	0	0	0	0	15,129	15,129	0	0	0
706109600	HAMILTON	OH		09/23/2014		0	0	0	0	0	0	0	22,246	22,246	0	0	0
706110981	MEDINA	OH		12/31/2019		0	0	0	0	0	0	0	41,425	41,425	0	0	0
706111001	MEDINA	OH		12/31/2019		0	0	0	0	0	0	0	97,117	97,117	0	0	0
717611449	NEW BLOOMINGTON	OH		07/20/2017		0	0	0	0	0	0	0	68,533	68,533	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	38,859	38,859	0	0	0
706110989	SOLON	OH		12/31/2019		0	0	0	0	0	0	0	50,205	50,205	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	63,718	63,718	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	1,450,176	1,444,290	(5,886)	0	(5,886)
751000117	MISSISSAUGA	CAN		11/30/2015		0	0	0	0	0	0	0	1,577,413	1,678,888	101,474	0	101,474
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	99,671	99,671	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	117,601	117,601	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	42,547	42,547	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	1,755	1,755	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	86,219	86,219	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	2,130	2,130	0	0	0
717611135	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	1,011,600	1,011,600	0	0	0
717611140	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	1,686,000	1,686,000	0	0	0
717611700	BOARDMAN	OR		03/01/2019		0	0	0	0	0	0	0	157,550	157,550	0	0	0
717611858	BOARDMAN	OR		03/30/2020		0	0	0	0	0	0	0	123,229	123,229	0	0	0
717611902	BOARDMAN	OR		09/17/2020		0	0	0	0	0	0	0	151,338	151,338	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	70,159	70,159	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	4,210	4,210	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	6,800	6,800	0	0	0
717611754	CARLTON	OR		07/25/2019		0	0	0	0	0	0	0	10,794	10,794	0	0	0
717611981	CARLTON	OR		03/11/2021		0	0	0	0	0	0	0	16,190	16,190	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	139,669	139,669	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	82,873	82,873	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	2,998	2,998	0	0	0
717610810	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	180,000	180,000	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	88,515	88,515	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	105,996	105,996	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	453,637	453,637	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	265,544	265,544	0	0	0
717611370	ELSIE	OR		12/15/2016		0	0	0	0	0	0	0	2,200,000	2,200,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	544,856	544,856	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	110,399	110,399	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	2,781	2,781	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	381,623	381,623	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	180,775	180,775	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
717611790	LEBANON	OR		10/09/2019		0	0	0	0	0	0	0	102,952	102,952	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	88,756	88,756	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	3,419	3,419	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	198,357	198,357	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	106,020	106,020	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	316,520	316,520	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	37,771	37,771	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	403,343	403,343	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	604,696	604,696	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	124,031	124,031	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	35,690	35,690	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	177,295	177,295	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	133,307	133,307	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	81,015	81,015	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	2,814	2,814	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	2,978	2,978	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717610830	SALEM	OR		05/23/2014		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717611005	SALEM	OR		05/26/2015		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717611581	SILVERTON	OR		05/07/2018		0	0	0	0	0	0	0	79,360	79,360	0	0	0
717611706	SILVERTON	OR		04/25/2019		0	0	0	0	0	0	0	18,600	18,600	0	0	0
717610486	THE DALLES	OR		07/30/2012		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717611095	THE DALLES	OR		11/16/2015		0	0	0	0	0	0	0	932,000	932,000	0	0	0
717611377	THE DALLES	OR		01/30/2017		0	0	0	0	0	0	0	210,772	210,772	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	83,512	83,512	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	2,801	2,801	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	48,445	48,445	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	2,143	2,143	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	209,454	209,454	0	0	0
717611579	WOODBURN	OR		10/26/2018		0	0	0	0	0	0	0	26,257	26,257	0	0	0
706110889	AVALON	PA		10/25/2019		0	0	0	0	0	0	0	1,002,909	1,002,909	0	0	0
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717611129	BENEZETT	PA		11/24/2015		0	0	0	0	0	0	0	513,682	513,682	0	0	0
717612141	BENEZETT	PA		09/07/2021		0	0	0	0	0	0	0	70,000	70,000	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	1,107,396	1,107,396	0	0	0
706110894	CANONSBURG	PA		10/25/2019		0	0	0	0	0	0	0	902,619	902,619	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	10,650	10,650	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	115,661	115,661	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	1,436,396	1,436,396	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	14,131	14,131	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	138,643	138,643	0	0	0
706110890	PITTSBURGH	PA		10/25/2019		0	0	0	0	0	0	0	1,855,487	1,855,487	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	372,129	372,129	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	280,250	280,250	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	565,992	565,992	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	58,226	58,226	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	125,337	125,337	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	78,271	78,271	0	0	0
717611684	HIGHMORE	SD		03/11/2019		0	0	0	0	0	0	0	18,015	18,015	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	29,256	29,256	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	31,717	31,717	0	0	0
717611465	TRIPP	SD		08/23/2017		0	0	0	0	0	0	0	18,333	18,333	0	0	0
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	20,375	20,375	0	0	0
706111159	COLLIERVILLE	TN		03/10/2021		0	0	0	0	0	0	0	393,428	393,428	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	433,166	433,166	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	2,220,540	2,220,540	0	0	0
717611741	SOUTH FULTON	TN		09/04/2019		0	0	0	0	0	0	0	34,801	34,801	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	549,480	549,480	0	0	0
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	93,649	93,649	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	69,503	69,503	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	353,665	353,665	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	327,869	327,869	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	766,425	766,425	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	1,123,683	1,123,683	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	390,545	390,545	0	0	0
706110659	AUSTIN	TX		06/28/2019		0	0	0	0	0	0	0	581,331	581,331	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	60,883	60,883	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111002	AUSTIN	TX		12/31/2019		0	0	0	0	0	0	0	144,987	144,987	0	0	0
706111003	AUSTIN	TX		12/31/2019		0	0	0	0	0	0	0	74,788	74,788	0	0	0
706111134	AUSTIN	TX		01/15/2021		0	0	0	0	0	0	0	8,646,765	8,646,765	0	0	0
706111291	AUSTIN	TX		10/29/2021		0	0	0	0	0	0	0	164,063	164,063	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	56,642	56,642	0	0	0
706110065	CARROLLTON	TX		03/15/2016		0	0	0	0	0	0	0	165,337	165,337	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	76,440	76,440	0	0	0
706111005	CEDAR PARK	TX		12/31/2019		0	0	0	0	0	0	0	204,351	204,351	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		0	0	0	0	0	0	0	55,564	55,564	0	0	0
706109305	CONROE	TX		10/01/2013		0	0	0	0	0	0	0	49,417	49,417	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	83,703	83,703	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	88,676	88,676	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	109,048	109,048	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	67,587	67,587	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	651,510	651,510	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	727,047	727,047	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	24,846	24,846	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	86,061	86,061	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	186,888	186,888	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	1,364,550	1,364,550	0	0	0
706110066	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	24,950	24,950	0	0	0
706110067	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	15,860	15,860	0	0	0
706110068	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	15,184	15,184	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	1,290,843	1,290,843	0	0	0
706110640	DALLAS	TX		12/07/2018		0	0	0	0	0	0	0	129,727	129,727	0	0	0
706110974	DALLAS	TX		12/31/2019		0	0	0	0	0	0	0	98,454	98,454	0	0	0
706110704	DFW AIRPORT	TX		04/08/2019		0	0	0	0	0	0	0	11,513	11,513	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	621,466	621,466	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	68,588	68,588	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	56,947	56,947	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	21,283	21,283	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	122,607	122,607	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	54,586	54,586	0	0	0
706110995	FORT WORTH	TX		12/31/2019		0	0	0	0	0	0	0	112,063	112,063	0	0	0
706110986	FRISCO	TX		12/31/2019		0	0	0	0	0	0	0	56,513	56,513	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	34,710	34,710	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	52,044	52,044	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	29,327	29,327	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	19,478	19,478	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	48,281	48,281	0	0	0
706110979	GRAPEVINE	TX		12/31/2019		0	0	0	0	0	0	0	283,509	283,509	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	2,166,683	2,166,683	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	1,275,072	1,275,072	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	36,079	36,079	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	83,679	83,679	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	105,135	105,135	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	135,551	135,551	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	526,281	526,281	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	1,589,637	1,589,637	0	0	0
706110512	HOUSTON	TX		03/09/2018		0	0	0	0	0	0	0	1,332,821	1,332,821	0	0	0
706110527	HOUSTON	TX		05/30/2018		0	0	0	0	0	0	0	998,600	998,600	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	46,543	46,543	0	0	0
706110977	HOUSTON	TX		12/31/2019		0	0	0	0	0	0	0	40,407	40,407	0	0	0
706110994	KATY	TX		12/31/2019		0	0	0	0	0	0	0	123,836	123,836	0	0	0
706111006	LANTANA	TX		12/31/2019		0	0	0	0	0	0	0	154,825	154,825	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	746,325	746,325	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	437,921	437,921	0	0	0
706110983	LUBBOCK	TX		12/31/2019		0	0	0	0	0	0	0	87,360	87,360	0	0	0
706110985	MANSFIELD	TX		12/31/2019		0	0	0	0	0	0	0	18,079	18,079	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	290,732	290,732	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	507,382	507,382	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	25,078	25,078	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	195,313	195,313	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	432,182	432,182	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	223,195	223,195	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	89,582	89,582	0	0	0
706110976	SAN ANTONIO	TX		12/31/2019		0	0	0	0	0	0	0	81,553	81,553	0	0	0
706111004	SAN ANTONIO	TX		12/31/2019		0	0	0	0	0	0	0	265,830	265,830	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	1,393,677	1,393,677	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	1,015,925	1,015,925	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	743,410	743,410	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	44,880	44,880	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	100,603	100,603	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	36,089	36,089	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	399,637	399,637	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	611,639	611,639	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	176,454	176,454	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	800,939	800,939	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	227,673	227,673	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	766,801	766,801	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	1,401,959	1,401,959	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	1,549,546	1,549,546	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	817,835	817,835	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	757,075	757,075	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	221,096	221,096	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	25,751	25,751	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	481,368	481,368	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	395,628	395,628	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	882,535	882,535	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	134,664	134,664	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	72,042	72,042	0	0	0
752200001	MELBOURNE	GBR		04/08/2019		0	0	0	0	0	0	0	0	(8,723)	(8,723)	0	(8,723)
749000368	BIRMINGHAM	GBR		03/03/2021		0	0	0	0	0	0	0	0	(44,747)	(44,747)	0	(44,747)
752200014	BRISBANE	AUS		06/30/2021		0	0	0	0	0	0	0	0	16,910	16,910	0	16,910
752200013	BRISBANE	AUS		07/23/2021		0	0	0	0	0	0	0	0	(713)	(713)	0	(713)
752200018	SYDNEY	AUS		12/21/2021		0	0	0	0	0	0	0	0	316,866	316,866	0	316,866
752200006	SYDNEY	AUS		10/04/2019		0	0	0	0	0	0	0	0	(3,199)	(3,199)	0	(3,199)
749000360	BANBURY	GBR		11/24/2020		0	0	0	0	0	0	0	639	0	(639)	0	(639)
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	27,506	27,506	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	79,285	79,285	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	1,245,141	1,245,141	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	920,000	920,000	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	231,701	231,701	0	0	0
706110184	RESTON	VA		02/01/2019		0	0	0	0	0	0	0	137,262	137,262	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	608,813	608,813	0	0	0
706110975	VIRGINIA BEACH	VA		12/31/2019		0	0	0	0	0	0	0	74,629	74,629	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	112,571	112,571	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	44,078	44,078	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	3,721	3,721	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	832,086	832,086	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	430,583	430,583	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	87,192	87,192	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	360,404	360,404	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	342,815	342,815	0	0	0
706110788	BOTHELL	WA		07/22/2019		0	0	0	0	0	0	0	19,784	19,784	0	0	0
717611825	BREWSTER	WA		06/04/2020		0	0	0	0	0	0	0	4,721,400	4,721,400	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	265,673	265,673	0	0	0
717611046	GRANDVIEW	WA		08/10/2015		0	0	0	0	0	0	0	270,000	270,000	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	251,605	251,605	0	0	0
717611966	KING COUNTRY	WA		11/12/2020		0	0	0	0	0	0	0	85,247	85,247	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	324,356	324,356	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	487,933	487,933	0	0	0
706110820	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	542,398	542,398	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	885,548	885,548	0	0	0
717611428	KLICKITAT	WA		06/15/2017		0	0	0	0	0	0	0	208,167	208,167	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	196,356	196,356	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	2,097	2,097	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	261,721	261,721	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	64,000	64,000	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	48,000	48,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	232,650	232,650	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	564,582	564,582	0	0	0
717611967	ROYAL CITY	WA		12/30/2020		0	0	0	0	0	0	0	503,866	503,866	0	0	0
706109720	SEATAC	WA		12/01/2021		0	0	0	0	0	0	0	40,483	40,483	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	31,251	31,251	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	497,511	497,511	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	142,080	142,080	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	177,419	177,419	0	0	0
706110033	SEATTLE	WA		06/01/2020		0	0	0	0	0	0	0	69,001	69,001	0	0	0
706110528	SEATTLE	WA		06/21/2018		0	0	0	0	0	0	0	3,903	3,903	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	180,724	180,724	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	175,382	175,382	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	186,160	186,160	0	0	0
706110970	SEATTLE	WA		03/27/2020		0	0	0	0	0	0	0	38,785	38,785	0	0	0
706111082	SEATTLE	WA		07/15/2020		0	0	0	0	0	0	0	1,636,699	1,636,699	0	0	0
706111011	SNOQUALMIE	WA		12/31/2019		0	0	0	0	0	0	0	124,581	124,581	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	1,388,497	1,388,497	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	17,054	17,054	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	140,729	140,729	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	5,246	5,246	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610912	YAKIMA	WA		12/30/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	101,400	101,400	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	2,156	2,156	0	0	0
717611406	DARLINGTON	WI		05/16/2017		0	0	0	0	0	0	0	135,121	135,121	0	0	0
706109219	GRAND CHUTE	WI		05/01/2019		0	0	0	0	0	0	0	27,625	27,625	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	165,298	165,298	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	1,240,104	1,240,104	0	0	0
68271@AC1	Findlay	OH		03/31/2020		0	0	0	0	0	0	0	0	335,833	0	335,833	335,833
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	564,239,350	566,143,220	2,470,901	(567,031)	1,903,870
57888*AA5	New Orleans	LA		05/18/2013	02/16/2021	0	0	6,292	0	0	6,292	0	2,037,396	2,037,396	0	0	0
0399999. Mortgages disposed						0	0	6,292	0	0	6,292	0	2,037,396	2,037,396	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		4,376,780	0	0	0	0	0	0	3,827,604	4,212,944	0	385,341	385,341
717611612	WALNUT RIDGE	AR		09/19/2018		1,450,866	0	0	0	0	0	0	1,268,819	1,396,556	0	127,737	127,737
706110294	CHANDLER	AZ		04/06/2017		8,851,638	0	0	0	0	0	0	1,879,193	1,978,410	0	99,217	99,217
706109768	PEORIA	AZ		03/13/2015		4,477,778	0	0	0	0	0	0	4,398,445	4,239,620	0	(158,825)	(158,825)
706110410	SCOTTSDALE	AZ		06/23/2017		57,856,900	0	0	0	0	0	0	16,600,000	18,091,901	0	1,491,901	1,491,901
706110154	BUENA PARK	CA		07/28/2016		31,883,000	0	0	0	0	0	0	8,135,500	8,579,401	0	443,901	443,901
706110154	BUENA PARK	CA		07/28/2016		31,883,000	0	0	0	0	0	0	8,539,000	9,088,258	0	549,258	549,258
706111129	CARMEL VALLEY	CA		11/12/2020		1,675,000	0	0	0	0	0	0	1,675,000	1,675,000	0	0	0
717611454	CHICO	CA		07/06/2017		2,350,000	0	0	0	0	0	0	321,480	346,419	0	24,939	24,939
706110006	CHINO	CA		04/01/2016		8,803,105	0	0	0	0	0	0	4,685,642	4,685,642	0	0	0
706110007	CHINO	CA		04/01/2016		5,734,132	0	0	0	0	0	0	3,052,115	3,052,115	0	0	0
706110422	CHINO	CA		10/31/2017		11,706,363	0	0	0	0	0	0	5,642,798	6,088,157	0	445,359	445,359
706110427	CHINO	CA		10/31/2017		11,428,506	0	0	0	0	0	0	5,508,863	5,943,651	0	434,788	434,788
706110307	CHINO HILLS	CA		04/28/2017		26,443,851	0	0	0	0	0	0	11,040,000	11,643,840	0	603,840	603,840
706110116	CITY OF INDUSTRY	CA		09/15/2016		6,393,802	0	0	0	0	0	0	6,237,921	6,736,968	0	499,047	499,047
706110120	CITY OF INDUSTRY	CA		09/15/2016		2,347,058	0	0	0	0	0	0	2,328,160	2,490,242	0	162,082	162,082

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706110238	COSTA MESA	CA		12/28/2016		4,095,437	0	0	0	0	0	0	7,093,429	7,447,711	0	354,281	354,281
706110238	COSTA MESA	CA		12/28/2016		4,095,437	0	0	0	0	0	0	3,384,407	4,802,947	0	1,418,540	1,418,540
706110037	DANVILLE	CA		03/31/2016		8,647,735	0	(7,816)	0	0	(7,816)	0	3,753,193	3,928,323	0	175,130	175,130
706110898	DANVILLE	CA		11/05/2019		10,550,000	0	0	0	0	0	0	250,000	270,158	0	20,158	20,158
706110293	EL SEGUNDO	CA		06/05/2017		36,613,000	0	0	0	0	0	0	7,704,000	8,299,976	0	595,976	595,976
706110425	FREMONT	CA		09/29/2017		23,387,105	0	0	0	0	0	0	9,980,465	10,737,615	0	757,150	757,150
706110376	IRVINE	CA		08/15/2017		21,431,536	0	0	0	0	0	0	6,059,507	6,504,667	0	445,160	445,160
706110129	LOS ANGELES	CA		10/05/2016		18,602,237	0	0	0	0	0	0	5,093,165	5,428,440	0	335,275	335,275
717611052	MARICOPA	CA		12/15/2015		8,987,260	0	0	0	0	0	0	3,650,079	3,745,612	0	95,533	95,533
706111128	MONTEREY	CA		11/12/2020		3,350,000	0	0	0	0	0	0	3,350,000	3,350,000	0	0	0
706110081	PLEASANTON	CA		04/29/2016		25,400,486	0	0	0	0	0	0	21,190,718	22,601,820	0	1,411,102	1,411,102
706110742	RANCHO CORDOVA	CA		12/13/2019		3,493,669	0	0	0	0	0	0	3,493,669	3,557,442	0	63,773	63,773
706110746	RANCHO CORDOVA	CA		12/13/2019		4,226,842	0	0	0	0	0	0	4,226,842	4,303,998	0	77,156	77,156
706110819	SAN BERNARDINO	CA		08/09/2019		98,880,000	0	0	0	0	0	0	9,555,000	9,917,373	0	362,373	362,373
706110670	SAN DIEGO	CA		01/22/2019		49,455,311	0	0	0	0	0	0	11,992,369	11,931,946	0	(60,422)	(60,422)
706108466	SAN FRANCISCO	CA		04/01/2011		11,888,486	0	(15,874)	0	0	(15,874)	0	3,786,297	3,968,377	0	182,080	182,080
706110826	SANTA MONICA	CA		08/15/2019		86,074,070	0	0	0	0	0	0	47,340,739	46,190,785	0	(1,149,954)	(1,149,954)
717611475	WATERFORD	CA		08/24/2017		2,720,000	0	0	0	0	0	0	2,560,000	2,713,866	0	153,866	153,866
706110297	AURORA	CO		04/06/2017		7,126,320	0	0	0	0	0	0	1,512,910	1,592,788	0	79,878	79,878
706110526	DENVER	CO		05/18/2018		61,640,000	0	0	0	0	0	0	26,290,700	27,352,742	0	1,062,042	1,062,042
706110085	HIGHLANDS RANCH	CO		06/09/2016		14,850,585	0	(8,443)	0	0	(8,443)	0	8,821,516	9,376,111	0	554,595	554,595
706108384	DANBURY	CT		05/01/2019		4,599,647	0	(3,336)	0	0	(3,336)	0	4,442,663	4,447,907	0	5,244	5,244
706108396	DANBURY	CT		05/01/2019		421,465	0	(306)	0	0	(306)	0	407,081	407,561	0	481	481
706108397	DANBURY	CT		05/01/2019		213,881	0	(155)	0	0	(155)	0	206,581	206,825	0	244	244
706108675	WASHINGTON	DC		12/15/2011		19,659,100	0	(7,557)	0	0	(7,557)	0	4,017,520	4,224,348	0	206,828	206,828
706110240	WASHINGTON	DC		12/21/2016		45,620,383	0	0	0	0	0	0	17,174,375	18,116,763	0	942,388	942,388
706110421	WASHINGTON	DC		08/04/2017		87,485,650	0	0	0	0	0	0	60,710,850	63,876,619	0	3,165,769	3,165,769
706110671	WASHINGTON	DC		01/22/2019		60,133,163	0	0	0	0	0	0	14,623,300	14,549,818	0	(73,481)	(73,481)
706110744	CLAYMONT	DE		12/13/2019		4,471,825	0	0	0	0	0	0	4,471,825	4,553,453	0	81,628	81,628
706110004	FORT LAUDERDALE	FL		01/05/2016		19,920,000	0	0	0	0	0	0	9,882,971	10,754,415	0	871,444	871,444
706111158	JACKSONVILLE	FL		12/22/2020		10,162,500	0	0	0	0	0	0	3,387,500	3,511,418	0	123,918	123,918
706109918	MIAMI	FL		09/28/2015		23,145,620	0	0	0	0	0	0	19,623,240	21,539,934	0	1,916,694	1,916,694
706110747	MIAMI	FL		12/13/2019		1,829,383	0	0	0	0	0	0	1,829,383	1,862,777	0	33,394	33,394
706110266	TAMPA	FL		02/28/2017		7,187,616	0	(9,526)	0	0	(9,526)	0	4,895,176	4,895,176	0	0	0
706110357	AUSTELL	GA		06/14/2017		13,706,000	0	0	0	0	0	0	5,515,000	5,884,887	0	369,887	369,887
706111148	DULUTH	GA		01/04/2021		0	0	0	0	0	0	0	7,424,000	7,380,230	0	(43,770)	(43,770)
706110125	FAIRBURN	GA		07/18/2016		8,895,617	0	0	0	0	0	0	8,761,843	9,391,881	0	630,038	630,038
706110164	KENNESAW	GA		09/01/2016		6,184,575	0	0	0	0	0	0	6,091,570	6,529,597	0	438,027	438,027
706110165	KENNESAW	GA		07/18/2016		1,322,595	0	0	0	0	0	0	1,302,706	1,396,379	0	93,674	93,674
706109694	MARIETTA	GA		11/21/2014		4,548,961	0	0	0	0	0	0	2,504,882	2,518,550	0	13,668	13,668
706109770	CARY	IL		03/13/2015		3,804,111	0	0	0	0	0	0	3,736,714	3,601,783	0	(134,930)	(134,930)
706109841	CHICAGO	IL		10/01/2015		34,979,000	0	0	0	0	0	0	13,100,000	14,086,003	0	986,003	986,003
706110111	CHICAGO	IL		08/24/2016		38,270,940	0	0	0	0	0	0	5,088,375	5,242,528	0	154,153	154,153
706110111	CHICAGO	IL		08/24/2016		38,270,940	0	0	0	0	0	0	1,389,819	1,389,819	0	0	0
706110296	LOMBARD	IL		04/06/2017		8,626,595	0	0	0	0	0	0	1,831,418	1,928,112	0	96,695	96,695
706109218	PEORIA	IL		05/01/2019		661,082	0	(1,715)	0	0	(1,715)	0	605,282	639,077	0	33,795	33,795
706109221	ELKHART	IN		05/01/2019		159,184	0	(413)	0	0	(413)	0	145,748	153,885	0	8,138	8,138
706109765	OVERLAND PARK	KS		03/13/2015		9,187,440	0	0	0	0	0	0	9,024,665	8,698,791	0	(325,875)	(325,875)
706109766	OVERLAND PARK	KS		03/13/2015		1,621,195	0	0	0	0	0	0	1,592,472	1,534,969	0	(57,503)	(57,503)
706109767	SHAWNEE	KS		03/13/2015		3,168,427	0	0	0	0	0	0	3,112,292	2,999,909	0	(112,383)	(112,383)
717610862	TRIBUNE	KS		08/20/2014		3,885,991	0	0	0	0	0	0	3,747,257	3,773,677	0	26,419	26,419
717610960	TRIBUNE	KS		03/25/2015		873,494	0	0	0	0	0	0	837,554	838,315	0	761	761
706110275	ARLINGTON	MA		04/28/2017		3,046,500	0	0	0	0	0	0	3,046,500	3,184,048	0	137,548	137,548
706109608	BOSTON	MA		09/25/2014		172,044,000	0	0	0	0	0	0	34,000,000	35,259,877	0	1,259,877	1,259,877
706111045	HINGHAM	MA		04/03/2020		4,961,093	0	0	0	0	0	0	4,373,775	4,525,414	0	151,639	151,639
706111044	MARSHFIELD	MA		04/03/2020		10,486,448	0	0	0	0	0	0	9,245,013	9,565,539	0	320,526	320,526
706111046	WEYMOUTH	MA		04/03/2020		5,810,807	0	0	0	0	0	0	5,122,896	5,300,507	0	177,611	177,611
706108320	BETHESDA	MD		09/02/2010		3,753,858	0	0	0	0	0	0	3,630,326	3,630,326	0	0	0
706109963	GUADALAJARA	MEX		01/26/2016		30,500,000	0	0	0	0	0	0	9,900,000	10,708,613	0	808,613	808,613
706110133	GUADALAJARA	MEX		11/17/2016		148,378,380	0	0	0	0	0	0	39,735,380	43,986,033	0	4,250,653	4,250,653

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111023	GUADALAJARA	MEX		03/12/2020		49,510,000	0	0	0	0	0	0	17,354,000	18,842,116	0	1,488,116	1,488,116
706110600	AUBURN HILLS	MI		09/06/2018		83,500,000	0	0	0	0	0	0	73,909,500	81,982,999	0	8,073,499	8,073,499
706109220	BATTLE CREEK	MI		05/01/2019		182,594	0	(474)	0	0	(474)	0	167,182	176,516	0	9,334	9,334
706109223	GRAND RAPIDS	MI		05/01/2019		112,365	0	(291)	0	0	(291)	0	102,881	108,625	0	5,744	5,744
706109222	KALAMAZOO	MI		05/01/2019		114,612	0	(297)	0	0	(297)	0	104,938	110,797	0	5,859	5,859
706111167	EAGAN	MN		12/22/2020		5,765,625	0	0	0	0	0	0	1,921,875	1,992,179	0	70,304	70,304
706109769	ST LOUIS	MO		03/13/2015		4,727,653	0	0	0	0	0	0	4,643,893	4,476,205	0	(167,688)	(167,688)
706110295	ST LOUIS	MO		04/06/2017		6,751,250	0	0	0	0	0	0	1,433,284	1,508,958	0	75,674	75,674
706111247	CHARLOTTE	NC		06/29/2021		0	0	0	0	0	0	0	11,182,500	11,190,162	0	7,662	7,662
706110265	DURHAM	NC		02/28/2017		5,687,448	0	(7,538)	0	0	(7,538)	0	3,873,476	3,873,476	0	0	0
706110583	AVENEL	NJ		07/31/2018		3,759,009	0	0	0	0	0	0	3,649,067	4,062,455	0	413,388	413,388
706110741	BRIDGEWATER	NJ		12/13/2019		3,243,360	0	0	0	0	0	0	3,243,360	3,302,564	0	59,204	59,204
706110105	NUTLEY	NJ		08/01/2016		6,855,000	0	0	0	0	0	0	1,175,000	1,249,524	0	74,524	74,524
706110831	SPARKS	NV		08/09/2019		19,550,000	0	0	0	0	0	0	3,980,000	4,153,581	0	173,581	173,581
706110831	SPARKS	NV		08/09/2019		19,550,000	0	0	0	0	0	0	14,715,000	14,715,000	0	0	0
706110879	BALDWINSVILLE	NY		11/25/2019		27,670,660	0	0	0	0	0	0	1,962,500	1,962,500	0	0	0
706110892	BUFFALO	NY		10/25/2019		2,020,143	0	0	0	0	0	0	406,326	406,326	0	0	0
706110875	CAMILLUS	NY		10/25/2019		11,354,100	0	0	0	0	0	0	4,623,723	4,623,723	0	0	0
706110884	CAMILLUS	NY		11/25/2019		9,005,929	0	0	0	0	0	0	1,811,426	1,811,426	0	0	0
706110873	CANANDAIGUA	NY		10/25/2019		10,465,400	0	0	0	0	0	0	1,457,200	1,457,200	0	0	0
706110885	CHEEKTOWAGA	NY		10/25/2019		29,643,973	0	0	0	0	0	0	5,962,503	5,962,503	0	0	0
706110871	FAIRPORT	NY		10/25/2019		17,285,000	0	0	0	0	0	0	7,778,250	7,778,250	0	0	0
706110887	FAIRPORT	NY		10/25/2019		12,375,006	0	0	0	0	0	0	2,489,073	2,489,073	0	0	0
706110748	MIDDLETOWN	NY		12/13/2019		2,721,440	0	0	0	0	0	0	2,721,440	2,771,117	0	49,677	49,677
749000177	NORTH WARWICKSHIRE	GBR		03/02/2017		64,219,311	0	0	0	0	0	(3,416,479)	34,413,863	39,241,295	3,417,863	1,409,570	4,827,433
749000232	LONDON	GBR		03/28/2018		108,672,525	0	0	0	0	0	1,563,660	41,478,600	42,358,609	(1,562,200)	2,442,209	880,009
749000346	LONDON	GBR		03/05/2020		16,300,879	0	0	0	0	0	(376,023)	5,611,218	6,305,607	376,242	318,147	694,389
749000348	LONDON	GBR		03/06/2020		18,503,377	0	0	0	0	0	(249,599)	3,696,834	3,945,329	248,495	0	248,495
750000176	ROTTERDAM	NLD		12/21/2016		27,324,151	0	0	0	0	0	(4,029,785)	23,294,366	27,421,193	2,889,743	1,237,084	4,126,827
750000274	AMSTERDAM	NLD		03/27/2019		31,200,525	0	0	0	0	0	(1,184,502)	14,725,773	15,708,822	551,142	431,907	983,049
750000275	AMSTERDAM	NLD		03/28/2019		93,601,575	0	0	0	0	0	(4,106,088)	43,329,109	47,342,759	2,501,636	1,512,015	4,013,650
751000117	MISSISSAUGA	CAN		11/30/2015		87,329,467	0	0	0	0	0	(1,463,422)	31,132,026	34,304,269	1,246,058	1,926,185	3,172,244
751000260	VANCOUVER	CAN		11/15/2018		23,865,224	0	0	0	0	0	(627,168)	15,543,821	17,660,085	520,270	1,595,994	2,116,264
706108555	NEW YORK	NY		08/19/2011		161,534,867	0	0	0	0	0	0	73,289,144	74,206,620	0	917,476	917,476
706108731	NEW YORK	NY		05/31/2012		10,865,472	0	(3,125)	0	0	(3,125)	0	2,217,765	2,345,176	0	127,411	127,411
706109806	NEW YORK	NY		10/23/2015		40,303,969	0	0	0	0	0	0	40,303,969	41,988,069	0	1,684,100	1,684,100
706110043	NEW YORK	NY		05/05/2016		12,049,890	0	0	0	0	0	0	4,486,890	4,713,070	0	226,180	226,180
706110077	NEW YORK	NY		05/24/2016		14,218,361	0	0	0	0	0	0	4,709,152	5,018,983	0	309,831	309,831
706110260	NEW YORK	NY		02/01/2017		2,385,960	0	0	0	0	0	0	2,385,960	2,421,269	0	35,309	35,309
706110358	NEW YORK	NY		10/04/2017		34,470,000	0	0	0	0	0	0	12,699,000	13,810,301	0	1,111,301	1,111,301
706110473	NEW YORK	NY		05/07/2018		25,080,500	0	0	0	0	0	0	6,907,000	7,429,736	0	522,736	522,736
706110646	NEW YORK	NY		12/19/2018		121,484,000	0	0	0	0	0	0	2,795,350	3,173,003	0	377,653	377,653
706110725	NEW YORK	NY		06/06/2019		42,408,000	0	0	0	0	0	0	15,891,500	16,989,231	0	1,097,731	1,097,731
706110883	ROCHESTER	NY		10/25/2019		6,614,340	0	0	0	0	0	0	1,330,389	1,330,389	0	0	0
706110888	ROCHESTER	NY		10/25/2019		3,883,888	0	0	0	0	0	0	781,194	781,194	0	0	0
706110891	ROCHESTER	NY		10/25/2019		9,351,308	0	0	0	0	0	0	1,880,895	1,880,895	0	0	0
706110895	ROCHESTER	NY		10/25/2019		2,776,068	0	0	0	0	0	0	558,370	558,370	0	0	0
706110882	VICTOR	NY		10/25/2019		16,291,478	0	0	0	0	0	0	3,276,821	3,276,821	0	0	0
706110893	VICTOR	NY		10/25/2019		5,043,841	0	0	0	0	0	0	1,014,504	1,014,504	0	0	0
706110896	VICTOR	NY		10/25/2019		8,575,834	0	0	0	0	0	0	1,724,918	1,724,918	0	0	0
706110897	WEBSTER	NY		10/25/2019		15,431,288	0	0	0	0	0	0	3,103,804	3,103,804	0	0	0
706109217	BATAVIA	OH		05/01/2019		455,079	0	(1,180)	0	0	(1,180)	0	416,667	439,931	0	23,264	23,264
706111154	CINCINNATI	OH		12/30/2020		916,000	0	0	0	0	0	0	810,800	899,367	0	88,567	88,567
706110683	GROVE CITY	OH		03/18/2019		129,000,000	0	0	0	0	0	0	71,192,700	76,689,418	0	5,496,718	5,496,718
706111120	PORTLAND	OR		10/15/2020		5,036,250	0	0	0	0	0	0	1,678,750	1,767,857	0	89,107	89,107
706110889	AVALON	PA		10/25/2019		4,691,946	0	0	0	0	0	0	943,724	943,724	0	0	0
706110894	CANONSBURG	PA		10/25/2019		12,081,760	0	0	0	0	0	0	2,430,090	2,430,090	0	0	0
706110886	HARRISBURG	PA		10/25/2019		13,104,865	0	0	0	0	0	0	2,635,875	2,635,875	0	0	0
706110712	KING OF PRUSSIA	PA		03/27/2019		86,572,867	0	0	0	0	0	0	48,130,734	51,193,331	0	3,062,596	3,062,596
706110890	PITTSBURGH	PA		10/25/2019		15,724,534	0	0	0	0	0	0	3,162,787	3,162,787	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109612	NASHVILLE	TN		03/27/2015		82,542,448	0	0	0	0	0	0	43,877,727	46,150,545	0	2,272,818	2,272,818
706110306	AUSTIN	TX		06/06/2017		30,777,766	0	0	0	0	0	0	11,465,252	12,490,394	0	1,025,142	1,025,142
706110659	AUSTIN	TX		06/28/2019		180,365,500	0	0	0	0	0	0	16,600,000	17,493,842	0	893,842	893,842
706110659	AUSTIN	TX		06/28/2019		180,365,500	0	0	0	0	0	0	102,997,264	110,271,683	0	7,274,419	7,274,419
706111053	AUSTIN	TX		03/16/2020		2,250,000	0	0	0	0	0	0	750,000	783,661	0	33,661	33,661
706111134	AUSTIN	TX		01/15/2021		0	0	0	0	0	0	0	71,276,777	73,506,275	0	2,229,498	2,229,498
706110264	CARROLLTON	TX		02/28/2017		4,698,329	0	(6,227)	0	0	(6,227)	0	3,199,828	3,199,828	0	0	0
706110138	DALLAS	TX		08/16/2016		11,683,500	0	0	0	0	0	0	8,178,500	8,313,271	0	134,771	134,771
706111124	DALLAS	TX		10/05/2020		23,100,000	0	0	0	0	0	0	3,850,000	3,850,000	0	0	0
706110360	FRISCO	TX		08/07/2017		11,559,642	0	0	0	0	0	0	3,500,000	3,592,675	0	92,675	92,675
706110195	HOUSTON	TX		09/20/2016		40,000,000	0	0	0	0	0	0	40,000,000	43,091,283	0	3,091,283	3,091,283
706110554	HOUSTON	TX		07/30/2018		129,608,000	0	0	0	0	0	0	16,600,000	18,218,183	0	1,618,183	1,618,183
706110207	PFLUGERVILLE	TX		09/09/2016		9,880,000	0	0	0	0	0	0	7,780,000	8,097,304	0	317,304	317,304
706111108	ROUND ROCK	TX		08/06/2020		4,410,000	0	0	0	0	0	0	1,470,000	1,548,027	0	78,027	78,027
706110261	SAN ANTONIO	TX		02/28/2017		5,506,111	0	(7,298)	0	0	(7,298)	0	3,749,974	3,749,974	0	0	0
706110681	AUBURN	WA		01/29/2019		94,834,075	0	0	0	0	0	0	20,854,771	21,848,555	0	993,784	993,784
706110682	AUBURN	WA		01/29/2019		43,689,925	0	0	0	0	0	0	27,704,281	27,623,270	0	(81,012)	(81,012)
706111113	RENTON	WA		09/17/2020		83,578,430	0	0	0	0	0	0	57,713,617	58,701,360	0	987,743	987,743
706110274	SEATTLE	WA		02/02/2017		5,000,000	0	0	0	0	0	0	5,000,000	5,243,423	0	243,423	243,423
706110564	SEATTLE	WA		06/19/2018		9,008,524	0	0	0	0	0	0	8,833,142	9,809,124	0	975,982	975,982
706109219	GRAND CHUTE	WI		05/01/2019		337,657	0	(876)	0	0	(876)	0	309,157	326,418	0	17,261	17,261
0499999. Mortgages transferred						4,251,590,125	0	(82,447)	0	0	(82,447)	(13,889,405)	1,777,130,544	1,874,500,653	10,189,248	87,180,861	97,370,109
0599999 - Totals						7,565,187,639	0	(506,284)	0	4,876,814	4,370,530	(34,653,619)	5,571,511,109	5,682,316,340	25,084,290	85,720,941	110,805,231

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Dryden Finance II LLC		Newark	NJ	Dryden Finance II LLC		10/30/1998		28,398,774	56,934,183	0	0	0	0	0	0	0	0	100.000
000000-00-0	Edison Place Senior Note, LLC		Newark	NJ	Prudential		04/30/2008	2	0	49,931	0	0	0	0	0	0	0	0	55.850
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Atlanta	GA	Prudential		12/31/2009		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - GI		Atlanta	GA	Prudential		03/31/2020		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA	Prudential		06/26/2009		753,526	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA	Prudential		06/26/2009		60,140	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - LTC		Atlanta	GA	Prudential		09/01/2021		720,964	40,232	0	(40,232)	0	0	0	0	1,050,000	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA	Prudential		03/31/2010		20,876,396	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA	Prudential		02/28/2013		3,702,644	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA	Prudential		06/13/2012		169,818	169,818	0	0	0	0	0	0	0	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									54,682,262	57,194,164	0	(40,232)	0	0	0	0	1,050,000	0	XXX
000000-00-0	8A HP SCF Investor, LP - PICA		New York	NY	8A HP SCF GP, LLC		01/24/2020		12,000,000	14,925,853	14,925,853	2,925,853	0	0	0	0	0	0	5.450
000000-00-0	Accel Growth Fund V L.P. - PICA		Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019		5,058,003	7,919,793	7,919,793	2,791,405	0	0	0	0	633,111	157,500	0.350
000000-00-0	Accel Leaders 3 L.P. - PICA		Palo Alto	CA	ACCEL LEADERS 3 ASSOCIATES L.P.		02/17/2021	1	4,230,000	4,150,122	4,150,122	(79,878)	0	0	0	0	0	1,770,000	0.261
000000-00-0	Accel Leaders II L.P. - PICA		Palo Alto	CA	Accel Leaders Fund II Associates L.L.C		06/12/2019		2,750,000	4,478,131	4,478,131	1,750,007	0	0	0	0	0	0	0.550
000000-00-0	Accel-KKR Capital Partners VI, LP - PICA		Menlo Park	NJ	Accel-KKR Holdings GP, LLC		02/10/2021		4,984,133	4,427,428	4,427,428	16,636	0	0	0	0	(573,340)	15,015,867	0.826
000000-00-0	Accession Purpose Trust - PICA		Hamilton	BMU	Investment Manager - Mezzanine Management Central Europe Ltd		06/30/2021	2	0	32	32	0	0	0	0	0	29,367	0	0.650
000000-00-0	Accion Frontier Inclusion Fund, L.P.		Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	4,857,975	10,459,293	10,459,293	2,905,611	0	0	0	0	(70,884)	142,025	3.254
000000-00-0	Accion Venture Lab, LP - PICA		Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		783,190	1,896,695	0	(160,444)	0	0	0	0	(15,191)	0	4.348
000000-00-0	ACP Nycom Holdings, LLC - PICA		New York	NY	Avista Capital Partners GP, LLC		06/30/2021	3	9,155	8,674	8,674	(481)	0	0	0	0	0	(18)	2.302
000000-00-0	Acumen Capital Markets I LP		New York	NY	Acumen Fund, Inc.		09/01/2009	1	1,684,448	0	0	247,291	0	0	0	0	0	0	18.920
000000-00-0	Advent International GPE IX, LP - PICA		Boston	MA	Advent International GPE IX, LLC		10/21/2019	3	9,283,038	24,303,370	24,303,370	13,915,880	0	0	0	0	1,195,591	7,216,962	0.471
000000-00-0	Advent International GPE V-G LP		Boston	MA	GPE V GP Limited Partnership		11/01/2012	3	2,278,910	958,456	958,456	(168,284)	0	0	0	0	0	2,121,367	8.534
000000-00-0	Advent International GPE VIII-B LP - PICA		Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	18,980,001	28,147,294	28,147,294	(1,127,046)	0	0	0	0	14,612,498	1,019,999	0.769
000000-00-0	Allsop Venture Partners III		Cedar Rapids	IA	MARK Venture Partners LP		01/01/1996	1	0	0	0	0	0	0	0	0	0	0	4.298
000000-00-0	Altaris Constellation Partners IV, L.P.		New York City	NY	AHP Constellation IV, GP, L.P.		06/18/2018	3	7,749,307	8,306,421	8,306,421	(356,327)	0	0	0	0	5,612,668	250,693	3.595
000000-00-0	Altaris Health Partners IV, L.P.		New York City	NY	AHP IV GP, L.P.		06/18/2018	3	28,571,747	28,098,125	28,098,125	(4,124,460)	0	0	0	0	26,063,913	1,965,572	3.152
000000-00-0	Altaris Health Partners V, L.P. - PICA		New York	NY	AHP V GP, L.P.		04/22/2021	3	6,056,408	6,052,626	6,052,626	(2,874)	0	0	0	0	(908)	18,943,592	2.326
000000-00-0	American Industrial Partners Capital Fund VI, LP.		New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	15,769,699	22,084,421	22,084,421	1,333,821	0	0	0	0	7,180,533	4,230,301	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA		New York	NY	AIPCF VII, LLC		10/30/2019		14,125,795	14,122,050	14,122,050	565,370	0	0	0	0	(400,000)	5,874,205	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA		New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	22,167,108	27,797,280	27,797,280	7,104,161	0	0	0	0	5,355,196	945,300	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA		New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	19,032,403	22,407,050	22,407,050	4,378,511	0	0	0	0	291,105	9,752,848	0.411
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA		Menlo Park	NJ	AH Equity Partners VII, L.L.C.		12/23/2020	1	1,420,000	1,734,031	1,734,031	368,631	0	0	0	0	(50,400)	580,000	0.160
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA		Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	9,000,000	12,928,855	12,928,855	3,368,018	0	0	0	0	11,015,137	0	0.450
000000-00-0	Andreessen Horowitz LSV Fund II, L.P. - PICA		Menlo Park	NJ	AH Equity Partners LSV II, L.L.C.		01/26/2021	1	8,000,000	9,098,700	9,098,700	1,162,700	0	0	0	0	(64,000)	0	0.267
000000-00-0	Apax Europe VI - A, L.P. (VZ)		St Peter Port	GGY	Apax Europe VI GP		12/10/2012	3	16,057,110	12,537,480	12,537,480	2,421,215	0	0	0	(866,589)	1,793,109	1,442,969	1.002
000000-00-0	APAX Europe VI-A, LP (GM)		St Peters Port	GGY	Apax Europe VI GP		11/01/2012	3	7,688,896	5,984,324	5,984,324	1,154,943	0	0	0	(413,640)	855,999	688,848	0.478
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		St Peter Port	GGY	Apax Europe VII GP		12/10/2012	3	26,290,291	663,476	0	0	0	0	0	0	0	1,354,979	23.666
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		St Peter Port	GGY	Apax Europe VII GP		11/01/2012	3	4,182,565	105,148	0	0	0	0	0	0	0	214,679	3.750
000000-00-0	APAX IX USD L.P. - PICA		St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	25,188,754	53,176,905	53,176,905	11,769,721	0	0	0	0	15,790,057	4,211,246	0.473
000000-00-0	Apax X USD L.P. - PICA		St Peter Port	GBR	Apax X USD GP L.P. Inc.		11/10/2020	3	9,636,557	10,686,284	10,686,284	1,564,813	0	0	0	0	(416,456)	10,363,443	0.240

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Apollo Investment Fund V L.P.		New York	NY	Apollo Advisors V, L.P.		11/01/2012	3	1,524,989	209,283	209,283	(2,000)	0	0	0	0	0	1,699,745	1.872
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY	Apollo Advisors VI, L.P.		11/01/2012	3	2,085,107	525,014	525,014	(6,874)	0	0	0	0	0	1,170,406	0.460
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	579,281	328,694	328,694	1,423,237	0	0	0	0	0	1,844,713	0.206
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)		New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	1,902,673	1,078,836	1,078,836	4,671,137	0	0	0	0	0	6,054,441	0.517
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA	Arclight PEF GP V, LLC		12/01/2011		3,463,162	2,900,189	2,900,189	307,577	0	0	0	0	23,552	1,800,790	0.299
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA		Los Angeles	CA	Ares US Real Estate Opportunity Advisors III, L.P.		04/15/2021		6,223,456	6,223,456	6,223,456	0	0	0	0	0	721,776	11,689,967	1.333
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC	Arlington Capital Group 11,L.L.C		12/10/2012	3	348,074	163,598	163,598	115,150	0	0	0	0	0	398,295	4.274
000000-00-0	Arlington Capital Partners IV, L.P. - PICA		Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	40,908,387	62,302,403	62,302,403	15,964,079	0	0	0	0	8,663,107	1,771,319	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA		Chevy Chase	MD	Arlington Capital Partners		08/26/2019	3	15,351,842	17,749,202	17,749,202	1,929,390	0	0	0	0	518,414	9,648,158	2.000
000000-00-0	ATI Holding Company, LLC - PICA		Bannockburn	IL	Linden Capital Partner IV LP		12/19/2019	2	3,333,333	3,333,333	3,333,333	0	0	0	0	0	0	0	0.969
000000-00-0	ATI Holding Company, LLC - PICA 2		Bannockburn	IL	Linden Capital Partner IV LP		12/29/2020	2	123,596	123,596	123,596	0	0	0	0	0	(183)	0	0.035
000000-00-0	ATI Holding Company, LLC - PICA 3		Bannockburn	IL	Linden Capital Partner IV LP		03/29/2021	2	47,537	47,537	47,537	0	0	0	0	0	0	0	0.013
000000-00-0	ATI Holding Company, LLC - PICA 4		Bannockburn	IL	Linden Capital Partners IV LP		06/29/2021	2	142,613	142,613	142,613	0	0	0	0	0	0	71,306	0.057
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA		Coral Gables	FL	Bayview Capital GP V, LLC		03/22/2017	10	25,048,081	25,048,081	25,048,081	(721,360)	0	0	0	0	3,544,886	1,850,447	3.538
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA		Coral Gables	FL	Bayview Capital GP VI, LLC		11/06/2020	10	28,886,197	30,707,681	30,707,681	1,644,638	0	0	0	0	0	11,113,803	51.250
000000-00-0	BC European Capital VIII, LP		London	GBR	CIE MANAGEMENT II LIMITED (GP)		11/01/2012	3	3,990,759	1,218,754	1,218,754	585,958	0	0	0	0	0	2,640,181	1.920
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR	CIE MANAGEMENT II LIMITED		12/10/2012	3	4,744,022	1,502,286	1,502,286	722,203	0	0	0	0	0	3,254,661	1.920
000000-00-0	BCP V-S L.P.		New York	NY	Blackstone Management Associates V, L.L.C.		11/01/2012	3	115,197	214,346	214,346	162,547	0	0	0	0	41,642	124,683	0.241
000000-00-0	BDCM Opportunity Fund II LP		Greenwich	CT	BDCM Opportunity Fund II GP, LLC		11/01/2012		1,375,256	1,172,583	1,172,583	(5,508,397)	0	0	0	0	5,979,960	622,894	1.250
000000-00-0	BDCM Opportunity Fund III, LP		Greenwich	CT	BDCM Opportunity Fund III GP, LLC		11/01/2012		11,188,117	17,003,476	17,003,476	3,526,345	0	0	0	0	1,090,013	276,118	1.446
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA		Toronto	CAN	Birch Hill Equity Partners Management Inc.		12/17/2020	3	4,106,254	3,742,249	3,742,249	(71,680)	0	0	0	(72,921)	(435,945)	17,700,635	5.299
000000-00-0	Birch Hill Equity Partners V, LP		Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	28,956,449	43,932,331	43,932,331	12,726,257	0	0	0	160,626	(90,356)	1,341,013	5.540
000000-00-0	Bison Capital Partners V, LP - PICA		New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	16,689,777	20,833,100	0	(1,347,335)	0	0	0	0	1,317,633	5,415,009	6.670
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA		New York	NY	Blackstone Property Associates L.P.		11/17/2020		8,694,147	10,034,355	10,034,355	1,340,208	0	0	0	0	178,935	3,031,583	0.187
000000-00-0	Blackstone BioMed Life Science Real Estate L.P.- PICA 2		New York	NY	Blackstone Property Associates L.P.		10/23/2020		1,532,732	1,447,017	1,447,017	(85,715)	0	0	0	0	4,738	137,123	0.027
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA 3		New York	NY	Blackstone Property Associates L.P.		05/14/2021		2,608,620	2,941,652	2,941,652	333,032	0	0	0	0	28,798	812,779	0.029
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	623,195	523,337	523,337	16,687	0	0	0	0	0	906,336	0.543
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY	Blackstone Management Associates V LLC		11/01/2012	3	873,383	873,383	873,383	677,023	0	0	0	0	182,111	1,907,673	0.223
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	6,528,935	6,421,296	6,421,296	(110,476)	0	0	0	0	1,838,567	1,566,270	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA		New York	NY	Blackstone Management Associates VII L.L.C.,		05/31/2016	3	36,622,331	50,361,841	50,361,841	5,928,123	0	0	0	0	11,688,848	3,377,669	0.225
000000-00-0	Blackstone Capital Partners VIII, LP - PICA		New York	NY	BMA VIII GP L.P.		02/22/2021	3	6,676,260	8,574,064	8,574,064	1,897,804	0	0	0	0	(359,102)	15,823,740	0.100
000000-00-0	Blackstone Property Partners L.P.-PICA		New York	NY	Blackstone Propert Associates L.P.		12/24/2019		33,969,221	37,199,832	37,199,832	4,630,214	0	0	0	0	399,850	0	0.321
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA		Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L		11/20/2019		5,978,834	7,899,463	7,899,463	1,815,680	0	0	0	0	(3,682)	9,021,166	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA		New York	NY	Blackstone Real Estate Associates IX L.P.		09/23/2019		3,250,552	4,460,482	4,460,482	964,897	0	0	0	0	149,251	2,675,467	0.030
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA		New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		4,224,964	4,729,259	4,729,259	(414,145)	0	0	0	0	1,883,042	885,207	0.033
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	1,487,090	1,777,595	1,777,595	159,402	0	0	0	0	136,166	217,517	4.234
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA		Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	15,310,751	24,423,660	24,423,660	6,581,660	0	0	0	0	731,804	6,828,401	2.243
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.		New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	4,039,340	4,500,925	4,500,925	142,573	0	0	0	0	(39,486)	521,341	8.000
000000-00-0	Bronze Venture Fund I, LP.		Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		2,635,594	7,476,669	7,476,669	3,774,275	0	0	0	0	0	364,406	13.040

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BVIP Fund IX, L.P. - PICA		Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	27,157,400	38,126,906	38,126,906	5,310,363	0	0	0	0	9,072,024	7,907,047	7.903
000000-00-0	BVIP Fund X, L.P. - PICA		Boston	MA	BVIP Fund X GP, LLC		07/20/2020	3	8,927,363	9,178,432	9,178,432	727,506	0	0	0	0	1,025,699	12,472,637	1.946
000000-00-0	Cadence Finance Acquisitions, L.P.		Chevy Chase	MD	Arlington Management IV, L.L.C.		10/25/2017	3	18,384,000	18,379,031	18,379,031	(8,807,123)	0	0	0	0	0	0	11.050
000000-00-0	Canaan XI, LP - PICA		Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		8,100,000	18,963,217	18,963,217	9,487,906	0	0	0	0	424,872	900,000	1.125
000000-00-0	Canaan XII L.P. - PICA		Menlo Park	NJ	Canaan Partners XII LLC		01/05/2021	1	1,525,000	1,867,180	1,867,180	342,180	0	0	0	0	0	3,475,000	0.625
000000-00-0	Cardinal Co-Invest, LP - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		10/27/2016	3	8,750,000	31,265,234	31,265,234	14,015,734	0	0	0	0	2,730,000	0	3.188
000000-00-0	Carlyle Japan Partners II, L.P.		George Town	CYM	CJP II International GP, LP		11/01/2012	3	814,134	78,376	78,376	60,447	0	0	0	(4,440)	0	244,689	0.160
000000-00-0	Carlyle Partners V, LP		Wilmington	DE	TC Group V, L.P.		11/01/2012	3	997,843	861,976	861,976	19,752	0	0	0	0	419,539	432,476	0.090
000000-00-0	Carlyle Partners V, LP (GIB)		Wilmington	DE	TC Group V, L.P.		12/31/2012	3	1,763,046	1,633,761	1,633,761	32,368	0	0	0	0	688,517	709,705	0.150
000000-00-0	Carlyle Partners VI, L.P.		Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	18,643,905	19,045,073	19,045,073	(1,720,568)	0	0	0	0	12,588,823	1,155,713	0.150
000000-00-0	Carlyle Partners VII, L.P. - PICA		Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	21,413,926	23,414,918	23,414,918	2,906,598	0	0	0	0	16,862	1,170,600	0.120
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN	Catalyst Fund General Partner III Inc		09/01/2010		14,591,809	4,117,544	4,117,544	(1,159,443)	0	0	0	0	0	(1)	1.578
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		18,143,849	2,527,519	2,527,519	(725,347)	0	0	0	0	0	(1)	2.331
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA		Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.		09/04/2018	2	8,789,850	11,871,280	11,871,280	1,039,116	0	0	0	0	0	0	6.670
000000-00-0	CBPE Capital Fund X, LP - PICA		London	GBR	GP LLP		01/15/2021	3	3,313,480	2,860,746	2,860,746	(59,613)	0	0	0	(65,708)	(327,413)	13,011,073	2.397
000000-00-0	CCP IX LP No. 1		London	GBR	Charterhouse General Partners (IX) Limited		11/01/2012	3	2,151,334	495,546	495,546	967,148	0	0	0	(188,541)	0	162,832	0.243
000000-00-0	Centerbridge Capital Partners II, L.P.		New York	NY	Centerbridge Associates II, LP		11/01/2012		15,128,139	5,295,889	5,295,889	(424,837)	0	0	0	0	(57,871)	868,059	0.580
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA		New York	NY	Centerbridge Associates III, L.P.		05/21/2015		10,755,991	13,124,829	13,124,829	(790,900)	0	0	0	0	4,136,206	1,745,548	0.203
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY	Centerbridge Associates, LP		11/01/2012		2,097,222	617,989	617,989	179,028	0	0	0	0	(3,280)	966,234	0.474
000000-00-0	Cerberus Institutional Partners, L.P. - Series II		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		0	0	0	0	0	0	0	0	88,620	0	3.482
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		1,159,430	558,755	558,755	245,323	0	0	0	0	0	1,866,080	0.200
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	3,374,650	2,761,620	2,761,620	386,754	0	0	0	0	0	0	1.728
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Cambridge	MA	Charles River Partnership XIII GP, LLC		12/10/2012	1	2,939,298	6,355,511	6,355,511	4,181,832	0	0	0	0	1,745,209	0	4.386
000000-00-0	Cinven Jumpman Limited Partnership - PICA		London	GBR	Cinven Capital Management (VI) Limited Partnership Incorporated		10/07/2019	3	10,000,000	15,182,011	15,182,011	4,413,839	0	0	0	0	0	0	2.941
000000-00-0	CIPS Holdings II, L.P. - PICA		New York	NY	Peraton GP LLC		05/03/2021	3	14,400,000	21,536,354	21,536,354	7,136,354	0	0	0	0	0	0	1.231
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		New York	NY	CD&R Associates VI Limited Partnership		11/01/2012	3	100,021	2,771	2,771	(780)	0	0	0	0	0	1,394,888	0.714
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		New York	NY	CD&R Associates VIII, Ltd.		11/01/2012	3	1,948,614	1,869,384	1,869,384	384,224	0	0	0	0	0	2,253,124	0.230
000000-00-0	Clayton, Dubilier & Rice Fund X, LP		New York	NY	CD&R Associates X, LP		03/27/2018	3	20,837,259	30,855,169	30,855,169	22,948,908	0	0	0	0	16,846,345	4,162,741	0.161
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P. - PICA		Grand Cayman	CYM	CD&R Associates XI, L.P.		09/23/2021	3	4,444,100	4,914,481	4,914,481	672,358	0	0	0	0	(201,977)	10,555,900	0.250
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA		Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.		05/22/2020		16,001,980	21,915,498	21,915,498	6,031,916	0	0	0	0	93,808	3,975,691	0.300
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA		Santa Monica	CA	Clearlake Flagship Plus Partners GP, LLC		02/05/2021	2	4,776,058	4,774,892	4,774,892	0	0	0	0	0	949,291	6,460,880	2.300
000000-00-0	Collagen Holdings, LLC - PICA		Oakland	CA	Collagen Holdings, LLC		08/01/2019	3	2,996,560	2,996,560	2,996,560	0	0	0	0	0	0	0	2.655
000000-00-0	Coller International Partners V-A, L.P. (GM)		St Peters Port	GGY	Coller International General Partner V, L.P		11/01/2012	3	700,967	188,841	0	29,607	0	0	0	0	0	60,938	0.128
000000-00-0	Coller International Partners VII, L.P.		St Peters Port	GGY	Coller International General Partner VII LP		01/21/2016	3	17,354,788	17,363,062	17,363,062	(1,010,504)	0	0	0	0	7,941,471	7,645,212	0.358
000000-00-0	Colony Industrial Fund L.P. -PICA		Los Angeles	CA	Colony Industrial GP, LLC		06/29/2018		0	0	0	0	0	0	0	0	4,817	0	3.951
000000-00-0	Community Outcomes Fund LP		Brooklyn	NY	COF GP LP		03/30/2018		842,391	473,555	473,555	(66,149)	0	0	0	0	(72,711)	4,024,145	9.619
000000-00-0	Consonance Private Equity II, L.P. - PICA		New York	NY	Consonance Private Equity GP II, L.P.		12/17/2020	3	422,555	29,194	29,194	(22,479)	0	0	0	0	(157,063)	9,577,445	1.212
000000-00-0	Consonance Private Equity, LP		New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	8,765,066	15,029,086	15,029,086	7,934,182	0	0	0	0	(1,105,956)	4,221,329	4.017
000000-00-0	Cortec Group Fund VI, LP		New York	NY	Cortec Management VI, LLC		07/10/2015	3	18,245,259	17,405,831	17,405,831	555,118	0	0	0	0	8,332,347	1,718,673	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA		New York	NY	Cortec Investment VII, LLC		12/11/2019	3	22,740,109	30,790,500	30,790,500	7,157,284	0	0	0	0	(573,821)	12,259,891	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.		St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	12,827,387	17,117,748	17,117,748	1,976,561	0	0	0	(1,385,861)	5,350,461	2,956,273	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA		Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	26,657,398	37,234,490	37,234,490	10,602,868	0	0	0	(2,017,769)	468,412	3,989,210	0.180
000000-00-0	CVC Capital Partners VIII (A) L.P. - PICA		Jersey	JEY	CVC Capital Partners VIII Limited		12/14/2021	3	6,869,034	6,588,874	6,588,874	0	0	0	0	31,287	(311,447)	28,351,393	0.293
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM	Darby Asia Opportunities Fund III, GP, L.P.		09/20/2011	2	7,477,653	7,372,861	7,372,861	251,906	0	0	0	0	0	4,510,747	14.390

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	DFW Capital Partners V, L.P. - PICA		Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	10,766,730	9,366,196	9,366,196	(3,339,780)	0	0	0	0	13,200,791	2,871,130	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA		Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	11,874,522	12,113,250	12,113,250	(264,612)	0	0	0	0	3,915,444	5,859,638	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.		Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	15,108,357	13,737,195	13,737,195	(1,113,483)	0	0	0	0	8,603,242	7,217,408	8.974
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC		New York	NY	Dunes Point Capital Equity Investments, LLC		04/12/2017	3	3,556,199	3,556,199	3,556,199	0	0	0	0	0	0	0	14.577
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA	EIF US Power IV, LLC		11/28/2011		8,769,565	6,586,026	6,586,026	(441,946)	0	0	0	0	(161)	3	0.716
000000-00-0	EIG Energy Fund XVI, L.P.		Washington, DC	DC	EIG Energy Fund XVI, L.P.		12/13/2013	2	19,180,977	17,966,277	17,966,277	1,681,240	0	0	0	0	370,095	7,810,804	0.495
000000-00-0	Elevar Equity III, L.P.		Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	4,793,328	17,981,237	17,981,237	11,204,651	0	0	0	0	545,000	210,000	6.893
000000-00-0	Energy Capital Partners III-A, L.P.		Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		12,709,177	11,291,673	11,291,673	0	0	0	0	0	3,036,309	3,123,130	0.798
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP		03/27/2013	2	17,648,260	8,047,472	8,047,472	2,705,693	0	0	0	0	(248,624)	6,744,696	4.348
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		14,161,963	15,803,578	15,803,578	1,766,955	0	0	0	0	488,925	3,838,037	0.816
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT Infrastructure V S.A R.L.		08/13/2021		5,699,226	5,123,384	5,123,384	1,747	0	0	0	0	(505,572)	13,300,774	1.239
000000-00-0	EQT IX (No.1) USD SCSp - PICA		Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.A R.L.		02/05/2021	3	0	0	0	0	0	0	0	0	1,617,262	0	0.000
000000-00-0	EQT IX (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.A R.L.		02/05/2021	3	9,180,622	10,408,004	10,408,004	1,609,896	0	0	0	0	(376,084)	3,819,378	0.294
000000-00-0	EQT V (No. 1) Limited Partnership		St Peter Port	GBR	EQT V (General Partner) LP		11/01/2012	3	130,322	32,074	32,074	(1,676)	0	0	0	0	0	31,204	0.025
000000-00-0	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	2,376,361	91,457	91,457	1,480,073	0	0	0	2,231,240	1,060,231	1,124,342	0.436
000000-00-0	EQT VIII (No. 2) SCSP		Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	27,318,003	48,007,098	48,007,098	19,635,336	0	0	0	(2,830,017)	9,636,278	5,279,476	0.280
000000-00-0	EQT VIII Co-Investment (A) SCSp - PICA		Luxembourg	LUX	EQT VIII (GP) SCS		03/04/2019	3	9,767,591	29,827,276	29,827,276	16,908,825	0	0	0	0	2,821,680	0	0.268
000000-00-0	Equilibrium Capital Group LLC		Portland	OR	Equilibrium Capital Management, Inc.		08/29/2014	1	1,991,716	3,856,320	3,856,320	(108,839)	0	0	0	0	0	0	2.630
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA		Luxembourg	LUX	Equistone General Partner VI S.A R.L		07/18/2018	3	15,906,068	20,614,396	20,614,396	6,545,707	0	0	0	(1,272,675)	(592,269)	10,432,716	5.200
000000-00-0	Escalate Capital I, L.P		Austin	TX	Escalate Capital Management I		11/01/2012	2	98,764	136,081	136,081	136,081	0	0	0	0	11,052	0	4.651
000000-00-0	Exeter Europe Logistics Value Fund IV S.C.Sp. - PICA		Luxembourg	LUX	Exeter Europe Logistics Value Fund IV GP S.A R.L.		12/20/2021		1,018,638	1,023,480	1,023,480	0	0	0	0	4,842	0	19,446,120	4.671
000000-00-0	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT	First Reserve GP XI, L.P.		12/10/2012		56,987,002	120,836	120,836	1,141,432	0	0	0	0	0	0	1.282
000000-00-0	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT	First Reserve GP XII, L.P.		12/10/2012		70,988,314	4,532,866	4,532,866	(2,294,427)	0	0	0	0	0	0	1.176
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY	FCO Fund II GP LLC		11/01/2012		3,406,481	2,838,745	2,838,745	269,492	0	0	0	0	(12,147)	1,426,300	2.123
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY	Fortress Fund IV GP LP		11/01/2012		18,154,017	4,329,410	4,329,410	(980,883)	0	0	0	0	0	597,221	1.276
000000-00-0	Fortress Investment Fund V (Fund A) LP		New York	NY	Fortress Fund V GP L.P.		11/01/2012		11,165,810	11,148,436	11,148,436	516,245	0	0	0	0	0	549,527	0.589
000000-00-0	Fourth Cinven Fund Trust		London	GBR	Cinven Capital Management (IV) Limited Partnership		06/30/2020	3	115,338	28,513	28,513	0	0	0	0	(2,165)	0	0	0.450
000000-00-0	Francisco Partners Agility II, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP II, L.P.		09/17/2020	3	6,900,000	7,322,736	7,322,736	525,718	0	0	0	0	0	8,100,000	2.044
000000-00-0	Francisco Partners Agility, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	8,226,699	15,569,184	15,569,184	1,022,917	0	0	0	0	15,503,371	1,087,330	2.278
000000-00-0	Francisco Partners IV, L.P. - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		04/15/2015	3	18,271,875	39,907,426	39,907,426	(814,167)	0	0	0	0	9,247,952	478,125	0.979
000000-00-0	Francisco Partners V LP - PICA		San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	20,509,500	32,374,264	32,374,264	9,087,919	0	0	0	0	2,158,300	2,090,500	0.935
000000-00-0	Francisco Partners VI, L.P. - PICA		San Francisco	CA	Francisco Partners GP VI, L.P.		01/26/2021	3	13,406,250	14,216,026	14,216,026	1,128,467	0	0	0	0	(318,691)	19,093,750	1.166
000000-00-0	Friedman Fleischer & Lowe LLC		San Francisco	CA	Friedman Fleischer & Lowe, GP, LLC		01/14/1999	3	85,751	45,823	45,823	(7,975)	0	0	0	0	0	310,152	2.037
000000-00-0	Frontier Fund V-A LP - PICA		Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	9,737,881	17,328,901	17,328,901	6,553,527	0	0	0	0	1,529,369	4,262,119	2.917
000000-00-0	FS Equity Partners V, LP (VZ)		Los Angeles	CA	FS Capital Partners V, LLC		12/10/2012	3	4,421,894	3,761,164	3,761,164	78,208	0	0	0	0	0	7,735,211	3.937
000000-00-0	GC Co-Invest SCP, L.P. - PICA		New York	NY	GC Co-Invest SCP Managers, LLC		11/10/2020	1	4,700,000	7,422,045	7,422,045	2,722,045	0	0	0	0	0	0	23.500
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA		New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	10,398,444	13,696,368	13,696,368	3,398,704	0	0	0	0	(214,096)	4,601,556	0.918
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker		New York	NY	General Atlantic GP 2019, LLC		06/30/2020	1	0	0	0	(604,860)	0	0	0	0	1,114,243	0	0.918
000000-00-0	Genstar Capital Partners IX, L.P. - PICA		San Francisco	CA	Genstar IX GP LLC		07/03/2019	3	39,138,943	51,837,779	51,837,779	9,683,826	0	0	0	0	3,531,724	2,861,057	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	36,340,456	66,223,783	66,223,783	13,421,066	0	0	0	0	11,859,497	3,699,184	2.843
000000-00-0	Genstar Capital Partners X, L.P. - PICA		San Francisco	CA	Genstar Capital X, L.P.		10/04/2021	3	668,169	668,169	668,169	0	0	0	0	0	0	5,331,831	0.063
000000-00-0	Genstar IX Opportunities Fund I - PICA		San Francisco	CA	Genstar IX GP LLC		07/08/2019	3	12,720,266	17,290,306	17,290,306	3,820,845	0	0	0	0	(65,432)	1,279,734	1.633
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	19,319,250	31,221,480	31,221,480	4,515,185	0	0	0	0	2,317,911	680,750	2.970
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA		Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	7,027,986	13,981,292	13,981,292	4,981,849	0	0	0	0	997,927	1,972,014	2.530
000000-00-0	Georgian Partners Growth Fund (International) V - PICA		Toronto	CAN	Georgian Partners V GP, LP		03/09/2020	1	7,268,630	13,539,674	13,539,674	6,833,076	0	0	0	0	(200,000)	2,731,370	2.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Georgian Partners Investment Fund P Limited Partnership - PICA		Toronto	CAN	Georgian Partners Investment GP Inc.		02/01/2019	1	3,000,000	4,390,935	4,390,935	(1,487,899)	0	0	0	0	0	0	60.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA		New York	NY	Global Infrastructure GP IV, L.P.		09/12/2019		3,731,993	3,683,917	3,683,917	(31,762)	0	0	0	0	(316,224)	17,268,007	0.700
000000-00-0	Granicus Aggregator, LP - PICA		New York	NY	Granicus Aggregator GP, LLC		02/05/2021	3	2,000,000	2,000,000	2,000,000	0	0	0	0	0	(1,202)	0	2.000
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA		Rye	NY	Greenbriar Equity Capital V, L.P.		08/02/2021	3	1,431,570	2,001,416	2,001,416	604,235	0	0	0	0	(34,037)	2,568,430	0.336
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA		Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.a r.l.		07/28/2020		31,087,362	29,499,658	29,499,658	(231,381)	0	0	0	(1,715,859)	578,873	4,425,675	4.839
000000-00-0	Greycroft Growth III, L.P. - PICA		New York	NY	Greycroft Growth III, LLC		09/09/2020	1	2,303,205	3,017,617	3,017,617	896,337	0	0	0	0	(115,895)	1,196,795	0.952
000000-00-0	Greycroft Partners VI, L.P. - PICA		New York	NY	Greycroft Managers VI, LLC		09/30/2020	1	3,818,846	4,968,875	4,968,875	1,317,656	0	0	0	0	(93,362)	2,581,154	2.065
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)		New York	NY	GS Mezzanine Advisors V, L.L.C.		11/01/2012	2	53,778	49,928	49,928	(12,490)	0	0	0	0	16,810	2,289,058	2.358
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA		New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	13,497,141	13,502,287	13,502,287	0	0	0	0	0	2,707,727	9,129,519	0.451
000000-00-0	GSO COF III Co-Investment Fund LP - PICA		New York	NY	GSO COF III Co-Investment Associates LLC,		08/14/2017	2	2,065,451	2,190,870	2,190,870	(271,690)	0	0	0	0	910,890	3,460,684	0.334
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA		Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	27,820,567	34,342,777	34,342,777	4,125,335	0	0	0	0	8,008,917	5,567,357	0.788
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA		Chicago	IL	GTCR Partners XIII/A&C LP and GTCR Partners XIII/B LP		09/07/2021	3	2,687,500	2,676,449	2,676,449	93,003	0	0	0	0	800,523	22,312,500	0.500
000000-00-0	GTCR Fund XIII/C LP - PICA		Chicago	IL	GTCR Partners XIII LLC		10/27/2020	3	0	0	0	0	0	0	0	0	(13,753)	0	0.800
000000-00-0	Harbour Group Investments IV, LP		Clayton	MO	Harbour Group IV Management Co., LLC		11/01/2012	3	133,050	158,923	158,923	(6,578)	0	0	0	0	0	0	6.451
000000-00-0	Harrison Street Core Property Fund, LP - PICA		Chicago	IL	Harrison Street Core Real Estate Capital		04/02/2019		21,000,000	24,675,346	24,675,346	1,938,962	0	0	0	0	0	0	0.447
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA		New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	7,868,720	10,871,135	10,871,135	1,513,593	0	0	0	0	153,039	2,131,280	2.490
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2		New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	7,650,830	10,871,135	10,871,135	1,513,593	0	0	0	0	153,039	2,349,170	2.490
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA		New York	NY	Harvest Associates VIII, L.P.		12/18/2020	2	6,875,881	6,997,183	6,997,183	297,024	0	0	0	0	(168,701)	10,124,119	5.466
000000-00-0	Harvest Partners VII, LP - PICA		New York	NY	Harvest Associates VII, LP		09/28/2016	3	33,260,125	44,144,860	44,144,860	3,069,055	0	0	0	0	26,976,277	1,739,875	2.216
000000-00-0	Harvest Partners VIII, LP - PICA		New York	NY	Harvest GP		11/27/2019	3	18,119,704	24,610,192	24,610,192	5,622,681	0	0	0	0	1,233,293	5,880,296	1.622
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA		San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	19,963,957	25,668,901	25,668,901	5,375,657	0	0	0	0	(78,979)	2,036,043	0.249
000000-00-0	Hellman & Friedman Capital Partners X, L.P. - PICA		San Francisco	CA	Hellman & Friedman Investors X, L.P.		11/24/2021	3	609,003	609,003	609,003	0	0	0	0	0	0	4,390,997	0.048
000000-00-0	HGGC Fund III, L.P. - PICA		Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	33,648,840	39,217,188	39,217,188	3,403,254	0	0	0	0	20,061,815	5,118,374	5.380
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA		New York	NY	AIG Highstar GP II, LP		09/30/2019		1,045,913	26,018	26,018	(1,092)	0	0	0	0	0	84,152	0.808
000000-00-0	Highstar Capital Fund III, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		2,549,252	21,086	21,086	(846)	0	0	0	0	0	65,252	0.809
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		09/30/2019		1,702,596	43,051	43,051	(1,442)	0	0	0	0	0	165,385	1.330
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		12/31/2012		3,342,848	34,959	34,959	(1,041)	0	0	0	0	0	293,625	1.150
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY	Highstar Capital GP IV, LP		02/09/2011		10,217,712	3,604,032	3,604,032	(272,992)	0	0	0	0	(230,038)	1,012,342	2.050
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA		New York	NY	HPS Mezzanine Partners 2019 GP L.P.		10/28/2019	2	24,471,722	27,096,695	27,096,695	2,102,782	0	0	0	0	849,469	5,528,278	0.600
000000-00-0	Hudson Holdings I Cayman LP		Toronto	CYM	WHLP GP 1 LLC		10/31/2019	2	3,523,538	4,032,772	4,032,772	650,729	0	0	0	0	93,276	1,519,309	3.382
000000-00-0	Hudson Holdings I L.P. - PICA		Toronto	DE	WHLP GP 1 LLC		10/31/2019	2	2,840,691	4,400,301	4,400,301	1,856,684	0	0	0	0	495,083	1,939,623	3.389
000000-00-0	Icebox Co-Invest L.P.		GA	GGY	Icebox G.P. Limited		06/12/2017	3	15,000,000	1,020,799	0	0	0	0	0	0	36,601,929	0	24.077
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	JEY	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	3,274,482	1,465,160	1,465,160	(131,953)	0	0	0	(164,830)	0	771,508	0.568
000000-00-0	ICG Europe Fund VII SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	10,914,669	16,056,883	16,056,883	3,600,116	0	0	0	(1,022,349)	(165,369)	4,824,610	0.340
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA		Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCSp		04/09/2020	2	6,374,567	6,892,568	6,892,568	1,120,501	0	0	0	(291,099)	(87,529)	9,168,465	1.765
000000-00-0	ICG MXV Co-Investment I SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP S.a r.l.		07/30/2018	2	5,742,246	10,613,034	10,613,034	2,628,348	0	0	0	(721,746)	0	103,483	1.200
000000-00-0	ICV Partners II, L.P.		New York	NY	ICV ASSOCIATES II, LLC		11/29/2005	1	652,596	49,275	49,275	(274)	0	0	0	0	0	70,664	0.799
000000-00-0	IK IX Fund No. 1 SCSp - PICA		Luxembourg	LUX	IK IX Fund GP S.a.r.l.		11/27/2019	3	9,055,937	8,808,338	0	(7,677,871)	0	0	0	(16,774)	(119,517)	14,115,810	1.667

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Insight Partners Opportunities Fund I, L.P. - PICA		New York	NY	Insight Associate Opportunities I, L.P.		04/22/2021	2	3,986,500	4,074,774	4,074,774	88,274	0	0	0	0	0	2,713,500	0.430
000000-00-0	Insight Partners XI, L.P. - PICA		New York	NY	Insight Associates XI, L.P.		03/25/2020	1	23,271,462	39,125,877	39,125,877	15,056,389	0	0	0	0	(156,175)	1,228,538	0.742
000000-00-0	Insight Partners XII, L.P. - PICA		New York	NY	Insight Associates XII, L.P.		07/15/2021		1,050,000	1,032,853	1,032,853	(17,147)	0	0	0	0	702	1,950,000	0.135
000000-00-0	Intervale Capital Fund III, L.P.		Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		4,460,265	2,804,083	2,804,083	(421,353)	0	0	0	0	(60,802)	1,105,363	1.540
000000-00-0	Intervale Capital Fund, LP (VZ)		Cambridge	MA	Intervale Capital GP, LP		12/10/2012		19,043,584	14,884,787	14,884,787	(960,576)	0	0	0	0	(116,488)	381,669	9.924
000000-00-0	IP III Mezzanine Partners, L.P.		New York	NY	DLJ Investment Associates III, LP		06/23/2006	2	7,210,897	0	0	103,343	0	0	0	0	(6,242)	312,419	6.201
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT	Ironwood Equity Management LLC		07/19/2004		2,251,385	0	0	0	0	0	0	0	0	0	10.600
000000-00-0	Italian Fine Foods Holdings L.P.		Dallas	TX	Kainos GP II LLC		05/04/2018	3	0	0	0	(11,362,154)	0	0	0	0	14,670,940	0	3.935
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA		Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	12,878,567	14,625,735	14,625,735	1,066,608	0	0	0	0	1,008,216	10,055,425	3.935
000000-00-0	Jayhawk Holdings, LP - PICA		New York	NY	JAYHAWK HOLDINGS GP, LLC		06/04/2021	2	544,528	544,528	544,528	0	0	0	0	0	0	0	0.086
000000-00-0	K5 Private Investors, L.P. - PICA		Manhattan Beach	CA	K5 Capital Advisors, L.P.		06/29/2021	3	990,999	921,598	921,598	65,537	0	0	0	0	(134,938)	3,009,001	0.139
000000-00-0	Kainos Capital Partners II LP - PICA		Dallas	TX	KCP II GP LP		12/19/2016	3	14,867,253	12,976,796	12,976,796	(7,057,244)	0	0	0	0	18,273,591	4,626,710	3.197
000000-00-0	KAWP Holdings, L.P. - PICA		Mount Kisco	NY	KAWP Holdings GP, LLC		12/18/2020	3	2,201,863	2,616,310	2,616,310	414,447	0	0	0	0	0	(201,863)	0.471
000000-00-0	KAWP Holdings, L.P. - PICA 2		Mount Kisco	NY	KAWP Holdings GP, LLC		07/28/2021	3	276,912	376,126	376,126	99,214	0	0	0	0	0	201,863	0.184
000000-00-0	KC Culinarte Holdings LP -PICA		Dallas	TX	Kainos GP II LLC		08/20/2018	3	7,000,000	8,647,490	8,647,490	653,904	0	0	0	0	0	0	2.468
000000-00-0	KCIBT Holdings, L.P.		McLean	VA	KCIBT GP, LLC		06/21/2017	3	16,886,104	17,151,896	17,151,896	(1,024,854)	0	0	0	0	0	(1,987)	6.471
000000-00-0	Kelso Investment Associates VII, LP (VZ)		New York	NY	Kelso GP VII, LLC		12/10/2012	3	3,750,823	74,072	74,072	(5,226)	0	0	0	0	0	0	1.913
000000-00-0	KNPAK Holdings, L.P. - PICA		Mount Kisco	NY	KNPAK GP, LLC		07/01/2019	3	16,000,000	17,145,924	17,145,924	1,145,924	0	0	0	0	0	0	2.388
000000-00-0	Kohlberg Investors IX, L.P. - PICA 2		Mount Kisco	NY	Kohlberg Management IX, L.L.C.		03/31/2021	3	1,887,686	2,675,186	2,675,186	814,614	0	0	0	0	62,072	3,195,385	0.149
000000-00-0	Kohlberg Investors IX, L.P. - PICA		Mount Kisco	NY	Kohlberg Management IX LLC		12/18/2020	3	13,980,164	15,742,876	15,742,876	1,925,395	0	0	0	0	(63,521)	16,019,836	2.000
000000-00-0	Kohlberg Investors VIII, L.P. - PICA		Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	32,550,778	31,851,266	31,851,266	(5,582,729)	0	0	0	0	21,813,814	7,679,666	9.555
000000-00-0	Kohlberg TE Investors IX, L.P. - PICA		Mount Kisco	NY	Kohlberg Management IX LLC		12/18/2020	3	0	0	0	0	0	0	0	0	288,046	0	3.215
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA		Irvine	CA	LBA Logistics Management Company VII, LLC		03/06/2020		13,949,105	15,593,756	15,593,756	1,779,136	0	0	0	0	216,777	6,050,895	5.810
000000-00-0	LBA Realty Fund VI, L.P. - PICA		Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	3,939,331	3,930,620	3,930,620	(1,599,916)	0	0	0	0	5,239,331	477,778	1.111
000000-00-0	LCCG High Yield CMBS Fund II, LLC		Irving	TX	n/a		06/29/2004		0	0	0	0	0	0	0	0	63	0	4.240
000000-00-0	Learn Capital Special Opportunities Fund XXI L.P. - PICA		Austin	TX	Learn Capital Management XXI, LLC		12/03/2018		1,000,000	2,005,639	0	0	0	0	0	0	0	0	33.330
000000-00-0	Lexington Capital Partners V. L.P.		New York	NY	Lexington Associates V. LLC		11/01/2012	3	149,010	46,509	46,509	966	0	0	0	0	0	56,788	0.588
000000-00-0	Lexington Capital Partners VI-B, L.P.		New York	NY	Lexington Associates VI, LP		11/01/2012	3	455,684	390,109	390,109	8,512	0	0	0	0	119,145	134,814	0.413
000000-00-0	Lincolnshire Equity Fund II LP		New York	NY	Lincolnshire Equity Partners II LP		10/19/2000	3	59,751	83,643	83,643	(528)	0	0	0	0	0	435,841	3.172
000000-00-0	Linden Capital Partners III, L.P. - PICA		Chicago	IL	Linden Manager III LP		06/23/2016	3	16,019,063	23,568,344	23,568,344	7,201,321	0	0	0	0	6,345,160	924,216	3.959
000000-00-0	Linden Capital Partners IV LP - PICA		Chicago	IL	Linden Manager IV LP		09/27/2018	3	17,619,812	23,006,888	23,006,888	4,137,660	0	0	0	0	278,079	10,191,056	4.572
000000-00-0	Linden Structured Capital Fund, LP - PICA		Chicago	DE	Linden SCF Manager LP		02/21/2020	2	7,081,197	8,196,959	8,196,959	627,439	0	0	0	0	31,674	918,803	6.154
000000-00-0	Linden Structured Capital Fund, LP - PICA 2		Chicago	IL	Linden SCF Manager LP		03/29/2021	2	1,405,488	1,707,091	1,707,091	301,603	0	0	0	0	17,418	3,994,512	2.673
000000-00-0	Lion Industrial Trust - PICA		Dallas	TX	Clarion Partners, LLC		07/01/2020		59,487,179	74,826,947	74,826,947	14,843,582	0	0	0	0	0	(19,487,179)	0.404
000000-00-0	Lion Industrial Trust - PICA 2		New York	NY	Lion GP Sub, LLC		10/01/2021		18,449,028	18,449,028	18,449,028	0	0	0	0	0	(63,792)	19,487,179	0.336
000000-00-0	Littlejohn Fund VI, L.P. - PICA		Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		2,309,872	3,137,493	3,137,493	841,181	0	0	0	0	(128,600)	3,690,128	0.211
000000-00-0	Livingbridge 7 LP - PICA		London	GBR	Livingbridge 7 General Partner LLP		07/07/2021	3	4,709,515	4,306,765	4,306,765	(5,393)	0	0	0	0	(83,967)	(313,069)	8,924,819	1.930
000000-00-0	M31 Navigator Fund LP - PICA		Grand Cayman	CYM	M31 GP I		02/24/2020	1	19,020,980	29,651,950	29,651,950	7,237,683	0	0	0	0	0	1,594,879	5,979,020	12.500
000000-00-0	Marlin Equity V, L.P. - PICA		Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	15,805,108	17,546,650	17,546,650	111,788	0	0	0	0	0	4,456,074	3,194,892	1.152
000000-00-0	Marlin Heritage II, L.P.		Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	9,573,880	11,147,784	11,147,784	657,357	0	0	0	0	0	1,901,178	(73,880)	1.736
000000-00-0	Marvel Holdings, L.P. - PICA		Palo Alto	DE	HGGC Fund III, L.P.		10/09/2019	3	7,500,000	13,648,568	13,648,568	6,148,568	0	0	0	0	0	0	2.336
000000-00-0	Menlo Ventures X, LP		Menlo Park	CA	MV Management X, L.L.C.		11/01/2012	1	514,637	477,953	477,953	69,457	0	0	0	0	0	0	0.516
000000-00-0	Menlo Ventures XI, LP (GM)		Menlo Park	CA	MV Management XI, LLC		11/01/2012	1	4,972,273	7,581,195	7,581,195	535,505	0	0	0	0	3,424,033	0	1.209
000000-00-0	Metalmark Capital Partners II, L.P.		New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	6,628,847	7,248,898	7,248,898	1,435,208	0	0	0	0	804,131	1,153,985	3.372
000000-00-0	Metalmark Capital Partners, L.P.		New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	1,312,193	14,330	14,330	(25,758)	0	0	0	0	0	7,649,071	3.218
000000-00-0	Mezzanine Partners Fund II, LP		New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	14,827,378	13,565,306	13,565,306	3,259,502	0	0	0	0	(33,444)	1,913,210	2.613
000000-00-0	Mezzanine Partners III, L.P. - PICA		New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	20,465,606	20,116,081	20,116,081	0	0	0	0	0	3,664,102	2,217,818	1.288
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	7,461,251	5,870,483	5,870,483	248,227	0	0	0	(527,930)	0	1,604,441	2.940
000000-00-0	MicroVest II - A, LP		Bethesda	MD	MicroVest General Partner II, LLC		04/17/2009	1	2,571,268	638,407	638,407	59,313	0	0	0	0	0	200,000	6.540
000000-00-0	Mission Parent LLC - PICA		Chevy Chase	MD	Arlington Capital Group V, L.L.C.		07/03/2020	3	1,111,750	1,111,750	1,111,750	0	0	0	0	0	0	0	0.720
000000-00-0	Montagu VI L.P. - PICA		London	GBR	MPE (GP VI) LP		04/01/2021	3	10,563,316	9,912,979	9,912,979	148,945	0	0	0	(170,774)	(357,364)	18,034,417	0.862

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Murex Investments I, LP		Philadelphia	PA	Murex Capital LP		01/22/2004		664,191	319,956	0	0	0	0	0	0	0	0	18.180
000000-00-0	Nautic CarepathRx Co-Invest, L.P. - PICA		Providence	RI	Nautic Capital IX, L.P		05/08/2020	3	7,549,333	9,431,904	9,431,904	828,221	0	0	0	0	0	0	2.870
000000-00-0	Nautic Partners IX, L.P. - PICA		Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	11,251,753	13,760,627	13,760,627	2,261,642	0	0	0	0	1,265,232	8,748,247	1.333
000000-00-0	New Enterprise Associates 10, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	1,502,089	402,520	402,520	178,028	0	0	0	0	0	0	0.696
000000-00-0	New Enterprise Associates 11, Limited Partnership		Timonium	MD	NEA Partners 11, Limited Partnership		11/01/2012	1	1,673,945	2,164,163	2,164,163	336,250	0	0	0	0	0	0	1.455
000000-00-0	New Enterprise Associates 12, Limited Partnership		Timonium	MD	NEA 12 GP, LLC		11/01/2012	1	1,815,160	968,624	968,624	219,170	0	0	0	0	0	120,000	0.317
000000-00-0	New Enterprise Associates 13, Limited Partnership		Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	1,891,835	1,891,835	1,891,835	0	0	0	0	0	2,213,795	0	0.196
000000-00-0	New Enterprise Associates 8A, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	512,689	446,304	446,304	(176)	0	0	0	0	0	0	2.949
000000-00-0	New Markets Education Partners, L.P.		College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	661,840	473,174	473,174	(257,181)	0	0	0	0	92,713	179,441	18.330
000000-00-0	Newark Venture Partners Fund II, L.P. - PICA		Newark	NJ	NVP II General Partner, L.L.C.		09/30/2021	1	490,394	373,710	373,710	(116,684)	0	0	0	0	0	2,509,606	3.561
000000-00-0	Newark Venture Partners Fund, L.P.		Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	5,721,096	6,326,079	6,326,079	409,888	0	0	0	0	(59,950)	141,647	9.720
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA	NSM SBIC II GP, L.P.		07/12/2005	2	94,412	35,045	35,045	1,355	0	0	0	0	0	210,000	5.170
000000-00-0	NF III, L.P. - PICA		Wilmington	DE	NF III GP, LLC		09/30/2019	3	3,409,539	3,087,293	3,087,293	395,858	0	0	0	0	0	3,227,897	13.060
000000-00-0	Nordic Capital V, L.P		St. Helier	JEY	Nordic Capital V Limited		11/01/2012	3	285,645	91,425	91,425	5,489	0	0	0	0	(3,018)	0	1.200
000000-00-0	Nordic Capital VI Alpha, L.P		St. Helier	JEY	Nordic Capital VI Limited		11/01/2012	3	3,885,636	77,710	77,710	102,816	0	0	0	0	0	0	2.520
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	JEY	Nordic Capital VII Limited		11/01/2012	3	1,038,375	0	0	14,472	0	0	0	0	0	0	0.470
000000-00-0	NVP General Partner, L.L.C		Newark	NJ	Thomas Wisniewski		07/12/2016	1	1,140	684	684	0	0	0	0	0	0	3,750	1.375
000000-00-0	Oak HC/FT Partners II, L.P. - PICA		Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	13,462,159	47,875,549	47,875,549	29,502,979	0	0	0	0	2,879,456	537,841	2.216
000000-00-0	Oak HC/FT Partners III, L.P. - PICA		Cayman Islands	CYM	Oak HC/FT Associates III, L.P.		11/22/2019		12,529,459	24,307,232	24,307,232	11,414,087	0	0	0	0	(433,593)	2,470,541	1.880
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA		Greenwich	CT	Oak HC/FT Associates IV, L.P		04/27/2021		1,629,816	1,578,866	1,578,866	(16,647)	0	0	0	0	(34,303)	1,370,184	0.214
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VIII GP, L.P.		12/10/2012		251,118	133,999	133,999	165,560	0	0	0	0	168,228	0	0.460
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VIIIb GP, L.P.		12/10/2012		6,193,462	7,167,794	7,167,794	2,003,107	0	0	0	0	965,763	0	0.740
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA		Los Angelos	CA	Oaktree Opportunities Fund Xb GP, L.P.		06/18/2018		18,000,000	24,428,719	24,428,719	5,409,879	0	0	0	0	0	12,000,000	0.350
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA		Los Angeles	CA	Oaktree Ports America Holdings GP, LLC		09/30/2019		(305,513)	(535,117)	(535,117)	(22,845)	0	0	0	0	8,739,359	276,052	1.568
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VII GP, L.P.		12/10/2012		636,032	146,915	146,915	21,239	0	0	0	0	0	0	0.680
000000-00-0	OCM Opportunities Fund VII, LP		Los Angeles	CA	OCM OPPORTUNITIES FUND VII GP, LP		11/01/2012		145,344	33,570	33,570	4,851	0	0	0	0	0	0	0.680
000000-00-0	OCM Opportunities Fund VIIb, L.P.		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		11/01/2012		213,807	4,183	4,183	153	0	0	0	0	(297)	228,516	0.500
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VIIb GP, L.P.		12/10/2012		2,339,083	45,730	45,730	1,639	0	0	0	0	(3,252)	2,500,000	0.500
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX	OHA European Strategic Credit GenPar, LLC		07/20/2012		913,323	781,604	781,604	105,486	0	0	0	0	0	5,107,488	1.672
000000-00-0	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX	OHA Newbury Partners GenPar, LLC		09/17/2013		535,707	501,177	501,177	9,287	0	0	0	0	0	833,394	3.706
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	CHN	Olympus Capital Asia III GP, LP		11/30/2011	3	5,719,449	958,977	958,977	(153,639)	0	0	0	0	(7,827)	842,069	4.918
000000-00-0	Olympus Growth Fund VII, L.P.		Stamford	CT	OGP VII, LLC		01/15/2019	3	14,163,539	22,601,434	22,601,434	7,858,912	0	0	0	0	(573,602)	22,336,461	1.910
000000-00-0	One Rock Capital Partners II, LP - PICA		New York	NY	One Rock Capital Partners II GP, LLC		10/30/2017	3	22,068,309	34,523,368	34,523,368	7,489,346	0	0	0	0	1,421,973	5,031,691	2.838
000000-00-0	One Rock Capital Partners III, LP - PICA		New York	NY	One Rock Capital Partners III GP, LP		06/21/2021	3	4,070,129	3,749,702	3,749,702	(97,013)	0	0	0	0	(223,414)	15,901,445	1.250
000000-00-0	Orion Constellation Partners, L.L.C.		New York	NY	Sirus Capital Management L.L.C		12/31/2004	13	0	0	0	0	0	0	0	0	188,448	0	6.327
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA		Darien	CT	PADCOF III GP, LLC		02/08/2021	2	7,270,340	7,442,227	7,442,227	266,938	0	0	0	0	163,897	12,720,455	2.000
000000-00-0	Parthenon Investors II, LP		Dover	DE	PCap Partners II, LLC		11/01/2012	3	4,045,472	729,044	729,044	1,174,280	0	0	0	0	0	2,512,862	2.924
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA		Chicago	IL	Prudential Capital Partners IV, L.P		12/31/2017	2	8,059,719	9,257,968	9,257,968	1,173,795	0	0	0	0	624,852	0	2.220
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA		Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	1,701,778	1,972,195	1,972,195	330,674	0	0	0	0	228,517	3,554,406	3.070
000000-00-0	Peak Rock Capital Fund II, LP - PICA		Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	16,712,598	15,666,692	15,666,692	(235,860)	0	0	0	0	4,808,598	8,456,195	3.070
000000-00-0	Peak Rock Capital Fund III LP - PICA		Austin	TX	Peak Rock Capital Holdings III LP		07/13/2021		1,665,392	1,605,478	1,605,478	(19,916)	0	0	0	0	(39,998)	6,334,608	0.471
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GGY	Permira Europe III G.P. L.P.		11/01/2012	3	2,691,032	237,829	237,829	86,247	0	0	0	0	0	0	0.776
000000-00-0	Permira IV L.P.1		St. Peter Port	GGY	Permira IV G.P. L.P		11/01/2012	3	11,875,673	19,050,918	19,050,918	11,887,095	0	0	0	(932,918)	0	0	0.600
000000-00-0	Permira VI L.P. 1		St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	44,428,996	81,798,010	81,798,010	17,970,792	0	0	0	(6,591,130)	10,432,639	12,751,026	0.674
000000-00-0	Permira VII L.P. 1 - PICA		St. Peter Port	GGY	Permira VII G.P. L.P.		02/10/2020	3	19,797,139	22,469,535	22,469,535	3,133,166	0	0	0	(1,169,063)	(315,384)	7,834,538	0.615
000000-00-0	PGIM Capital Partners VI, L.P. - PICA		Newark	NJ	Dickens Avenue Partners VI (US), L.P.		09/22/2021	2	24,397,462	24,303,360	24,303,360	(94,102)	0	0	0	0	0	443,002,538	28.314

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA		Luxembourg	LUX	EuroCore GP S.a.r.l		08/31/2019		78,370,258	79,994,449	79,994,449	(5,048,100)	0	0	0	(6,627,929)	4,571,503	0	47.448
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA (2)		Luxembourg	LUX	EuroCore GP S.a.r.l		09/30/2019		57,579,295	61,288,080	61,288,080	(862,942)	0	0	0	(4,997,704)	502,977	0	35.809
000000-00-0	PGIM Real Estate European Value Partners II - PICA		Luxembourg	LUX	EVP II GP S.A R.L.		01/20/2021		4,711,937	4,983,162	4,983,162	505,897	0	0	0	(234,671)	(197,366)	17,096,079	3.089
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Menlo Park	CA	PINNACLE VENTURES MANAGEMENT III, L.L.C		11/01/2012	2	525,233	318,348	318,348	118,271	0	0	0	0	0	(1)	3.508
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA		Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	18,053,515	20,643,019	20,643,019	(1,530,912)	0	0	0	0	12,012,568	2,218,431	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA		Beverly Hills	CA	Platinum Equity Partners V, L.P.		12/27/2019		18,351,117	21,649,618	21,649,618	3,475,627	0	0	0	0	(230,668)	1,648,883	0.308
000000-00-0	Platinum Equity Partners III, L.P.		Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		2,889,301	2,732,502	2,732,502	108,748	0	0	0	0	621,470	2,158,537	0.122
000000-00-0	Platinum Equity SCRS Co-Investors LLC - PICA		Beverly Hills	CA	Platinum Equity Partners IV, L.P.		07/31/2017	3	6,000,000	17,287,052	17,287,052	6,006,201	0	0	0	0	0	0	6.000
000000-00-0	Platinum Equity Small Cap Fund, L.P.		Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	9,830,433	9,289,326	9,289,326	1,923,358	0	0	0	0	1,550,097	8,169,567	1.200
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	108,184,935	1,176,523	1,034,858	(27,480)	0	0	0	0	0	2,350,158	65.977
000000-00-0	Pramerica European Value Partners, L.P.		MADISON	NJ	PGIM, Inc.		03/11/2016		6,045,850	5,928,102	5,928,102	(370,226)	0	0	0	(863,034)	12,786	3,380,253	4.951
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		8,985,343	0	0	(2)	0	0	0	2	0	505,210	3.583
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		1,798,680	2,066	2,066	(8,402)	0	0	0	(294)	0	4,850,837	3.800
000000-00-0	PRECap IV -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		9,620,538	3,708,819	3,708,819	430,170	0	0	0	(27,576)	0	1,750,048	2.426
000000-00-0	PRISA, LP -PICA		MADISON	NJ	PRISA Fund Manager LLC		12/31/2019		30,000,000	37,021,756	37,021,756	6,495,158	0	0	0	0	0	0	0.144
000000-00-0	Providence Equity Partners IV LP (GM)		Providence	RI	Providence Equity GP IV, LP		11/01/2012	3	29,539	16,074	16,074	5,104	0	0	0	0	0	1,861,110	0.663
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI	Providence Equity GP V L.P		11/01/2012	3	2,016,761	123,901	123,901	64,008	0	0	0	0	0	1,991,025	0.511
000000-00-0	Providence Equity Partners VI, L.P. (GM)		Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	1,018,678	784,637	784,637	291,316	0	0	0	0	352,398	587,952	0.123
000000-00-0	PRU Alpha Fixed Income Opportunity Fund I, LP		Newark	NJ	Pru Alpha Partners I, LLC		07/31/2006		0	0	0	0	0	0	0	0	0	0	79.046
000000-00-0	Pru Alpha Fixed Income Opportunity Fund I, LP - GSS		Newark	NJ	Pru Alpha Partners I, LLC		07/16/2009		0	0	0	0	0	0	0	0	0	0	20.919
000000-00-0	Prudential Capital Partners II, L.P.		Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	3,835,023	456,086	456,086	1,060,677	0	0	0	0	1,711,742	4,757,139	5.376
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	7,116,285	1,620,842	1,620,842	(213,166)	0	0	0	0	52,174	10,532,218	6.782
000000-00-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	62,905,799	53,993,203	53,993,203	0	0	0	0	0	7,394,432	3,068,076	13.124
000000-00-0	Prudential Capital Partners V, L.P. - PICA		Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	241,640,420	238,506,273	238,506,273	(2,740,433)	0	0	0	0	28,708,202	23,071,857	18.974
000000-00-0	Prudential/Laurel Street GP, LLC - PICA		Charlotte	NC	Prudential/Laurel Street GP, LLC		07/29/2021		1,381,698	1,381,698	1,381,698	0	0	0	0	0	0	3,618,302	80.000
000000-00-0	PTC Holding Company, LLC - PICA		Mt. Laurel	NJ	Linden Capital Partners III L.P.		02/10/2020		6,466,667	6,466,667	6,466,667	0	0	0	0	0	0	0	3.628
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA	BAA Co-Investment Fund (GenPar), LLC		06/02/2006	3	800,841	211,076	211,076	(13,672)	0	0	0	0	0	3,559,017	8.592
000000-00-0	R3 (B), LP - PICA (Class S)		New York	NY	BlackRock RRR, LLC		07/31/2014	13	141,920	11,983	11,983	(5,277)	0	0	0	0	0	0	11.858
000000-00-0	Range Investor Holdings, LLC - PICA		Itasca	IL	R. Scott Spielvogel		02/23/2018	3	6,500,000	6,388,959	6,388,959	685,343	0	0	0	0	0	0	2.497
000000-00-0	Rethink Education, L.P.		White Plains	NY	Rethink Education GP, L.P.		01/28/2014		4,920,516	6,968,794	6,968,794	839,578	0	0	0	0	1,565,739	(2)	7.620
000000-00-0	River Capital Partners IV, LP		Atlanta	GA	River Investors IV, L.L.C.		12/29/1997	3	2,190,274	170,405	0	0	0	0	0	0	0	0	16.506
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA		Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.		05/21/2020		8,596,868	9,716,729	9,716,729	1,262,077	0	0	0	0	0	6,403,132	0.600
000000-00-0	Schroder Venture Italian Fund II L.P.2		St Peter Port	GGY	Schroder Venture Managers Inc.		09/12/2003	3	0	17,873	0	0	0	0	0	0	0	0	0.640
000000-00-0	SD Holding Company LLC- PICA		Chicago	IL	Linden Capital Partners III, L.P.		10/03/2017	3	0	0	0	0	0	0	0	0	1,172,652	884,500	1.328
000000-00-0	Senior Housing Partners V -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		8,047,020	10,341,166	10,341,166	239,554	0	0	0	0	0	1,772,337	2.160
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)		New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	277,294	921,901	921,901	644,607	0	0	0	0	666,289	238,754	4.100
000000-00-0	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Managing Company VI, Inc.		07/11/2019	3	7,764,845	10,652,906	10,652,906	1,741,235	0	0	0	0	2,439,435	13,475,155	1.060
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA		St Peter Port	GGY	Cinven UK F7 GP LLP		04/07/2020	3	6,256,155	0	0	(5,859,987)	0	0	0	(222,948)	(193,204)	9,638,049	0.219
000000-00-0	Silver Lake Partners VI, L.P. - PICA		Menlo Park	NJ	Silver Lake Technology Associates VI, L.P.		01/06/2021	3	7,094,076	8,847,181	8,847,181	1,980,878	0	0	0	0	(227,773)	10,905,924	0.129
000000-00-0	Silver Lake Alpine, L.P. -PICA		New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	11,552,748	15,000,388	15,000,388	3,590,363	0	0	0	0	267,065	1,447,252	1.220
000000-00-0	Silver Lake Partners V, LP - PICA		Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	39,741,928	67,235,837	67,235,837	7,661,356	0	0	0	0	6,537,025	7,121,307	0.319

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Silverlands II SCSp		Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		4,724,612	5,459,768	5,459,768	180,899	0	0	0	0	(75,000)	275,388	3.846
000000-00-0	Siris Partners III, L.P. -PICA		New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	7,769,200	7,596,806	7,596,806	(1,551,563)	0	0	0	0	2,798,524	1,654,885	0.675
000000-00-0	Siris Partners IV, L.P. -PICA		New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	5,744,281	7,991,462	7,991,462	2,515,130	0	0	0	0	422,903	4,255,719	0.481
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA		London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	25,305,139	45,380,318	0	5,317,155	0	0	0	0	3,608,751	3,102,962	0.429
000000-00-0	SJF Ventures III, L.P.		Durham	NC	SJF GP III, LLC		05/10/2013	1	4,532,214	4,606,617	4,606,617	(2,043,897)	0	0	0	0	1,914,803	0	6.345
000000-00-0	SLP Geology Co-Invest, LP - PICA		Menlo Park	CA	SLP V Co-Invest GP, L.L.C.		10/11/2018		7,141,368	44,555,537	44,555,537	(15,265,192)	0	0	0	0	0	(841,368)	5.558
000000-00-0	Strategic Value Dislocation Fund, L.P. - PICA		Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.		09/16/2020		22,500,000	28,834,546	28,834,546	6,391,894	0	0	0	0	(415)	2,500,000	6.390
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA	SUMMIT PARTNERS PE VII, L.P.		11/01/2012	1	7,464,210	5,539,065	5,539,065	2,809,602	0	0	0	0	0	0	2.413
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA	Summit Partners SD IV, LP		11/01/2012	2	443,825	390,333	390,333	11,662	0	0	0	0	0	2,428,601	1.035
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA	Summit Partners VC II, LP		11/01/2012	1	144,694	(1,538)	(1,538)	(1,269)	0	0	0	0	0	0	4.029
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA	Summit Partners SD III LLC		11/01/2012	2	1,557,743	1,247,786	1,247,786	229	0	0	0	0	0	727,886	4.762
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA	Summit Partners VI (GP) LP		11/01/2012	1	321,939	327,937	327,937	(180,481)	0	0	0	0	204,020	0	2.936
000000-00-0	TA XI, L.P. (GM)		Boston	MA	TA Associates XI GP		11/01/2012	1	3,969,611	5,029,896	5,029,896	(1,524,567)	0	0	0	0	6,394,726	111,150	0.110
000000-00-0	TCV IX, LP -PICA		Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	18,964,894	40,757,835	40,757,835	10,653,307	0	0	0	0	2,954,675	5,051,900	1.355
000000-00-0	TCV X, L.P. -PICA		Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	18,763,324	48,612,319	48,612,319	25,697,605	0	0	0	0	(103,323)	6,236,676	1.250
000000-00-0	TCV XI, L.P. - PICA		Menlo Park	NJ	Technology Crossover Management XI, L.P.		02/01/2021		4,708,964	4,558,909	4,558,909	(62,423)	0	0	0	0	(87,631)	7,291,036	0.357
000000-00-0	TDR Capital Bluebird Co-Investment, LP - PICA		London	GBR	TDR Capital General Partners IV L.P.		12/04/2019	3	5,011,041	29,296,251	29,296,251	24,277,880	0	0	0	(1,459,181)	0	542,899	1.687
000000-00-0	TDR Capital IV A L.P. -PICA		London	GBR	TDR Capital General Partner IV L.P.		11/19/2018	3	25,238,327	47,935,445	47,935,445	25,132,039	0	0	0	(2,606,208)	(406,406)	18,952,100	1.110
000000-00-0	The Keynes Dynamic Beta Strategy (US) Fund LP - PICA		Newark	NJ	The Keynes Dynamic Beta Strategy (US) Fund GP LLC		07/10/2020	4	25,000,000	29,224,664	29,224,664	2,735,564	0	0	0	0	1,491	0	99.960
000000-00-0	The Veritas Capital Fund V, L.P. -PICA		New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	5,292,256	13,892,103	13,892,103	653,640	0	0	0	0	5,093,900	707,744	0.288
000000-00-0	The Veritas Capital Fund VI, LP -PICA		New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	34,721,773	113,023,843	113,023,843	42,109,870	0	0	0	0	18,060,655	3,442,680	1.045
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA		New York	NY	Veritas Capital Partners BII, L.L.C.		04/15/2020	3	27,423,623	40,901,554	40,901,554	14,290,843	0	0	0	0	(266,084)	12,576,377	0.850
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA		Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	8,080,317	15,941,058	15,941,058	6,126,305	0	0	0	0	2,180,605	1,919,683	0.870
000000-00-0	Thoma Bravo Discover Fund III, L.P. - PICA		Chicago	IL	Thoma Bravo Discover Partners III, L.P.		06/11/2021	3	13,408,659	13,269,422	13,269,422	38,023	0	0	0	0	(177,260)	4,591,341	1.108
000000-00-0	Thoma Bravo Fund XII, LP - PICA		Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	22,983,091	50,016,403	50,016,403	9,698,373	0	0	0	0	0	6,314,806	0.716
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA		Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	22,227,015	40,230,229	40,230,229	7,238,508	0	0	0	0	0	5,772,985	0.480
000000-00-0	Thoma Bravo Fund XIV, L.P. - PICA		Chicago	IL	Thoma Bravo Partners XIV, L.P.		04/15/2021	3	29,875,124	30,089,954	30,089,954	214,830	0	0	0	0	9	5,124,876	0.965
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA		Chicago	IL	Thoma Bravo Partners XI, LP		04/29/2015	3	13,716,121	19,871,635	19,871,635	(640,118)	0	0	0	0	1,407,443	1,283,879	1.904
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)		Boston	MA	THL Equity Advisors VI, LLC		11/01/2012	3	0	15,129	15,129	235,015	0	0	0	0	(204,802)	1,571,651	0.751
000000-00-0	Thompson Street Capital Partners V, LP -PICA		St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	32,544,868	37,500,074	37,500,074	5,571,803	0	0	0	0	9,164,242	8,655,132	3.311
000000-00-0	TMI Investments, LLC		Santa Monica	CA	BISON CAPITAL PARTNERS V GP, LP		11/06/2017	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	13.330
000000-00-0	TPG Biotechnology Partners II Liquidating Trust - PICA		Fort Worth	TX	TPG Biotechnology GenPar II, L.P.		02/26/2021	1	3,637	3,637	0	(3,637)	0	0	0	0	0	0	0.127
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX	TPG Biotechnology GenPar II, L.P		11/01/2012	1	1,806,151	0	0	(3,256)	0	0	0	0	0	1,874	0.948
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX	TPG Biotechnology GenPar III, L.P		11/01/2012	1	1,929,660	2,880,816	2,880,816	536,872	0	0	0	0	1,252,135	4,627	0.533
000000-00-0	TPG Healthcare Partners, L.P. - PICA		Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.		10/01/2019	3	5,338,508	9,155,537	9,155,537	4,415,582	0	0	0	0	(12,857)	8,606,238	0.539
000000-00-0	TPG Partners IV, LP		Fort Worth	TX	TPG GenPar IV, L.P.		11/01/2012	3	3,204,029	75,022	75,022	(23,296)	0	0	0	0	(84)	206,059	0.673
000000-00-0	TPG Partners V, L.P. (GM)		Fort Worth	TX	TPG GenPar V, LP		11/01/2012	3	790,974	107,586	107,586	(149,047)	0	0	0	0	(1,049)	800,227	0.167
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3	1,577,629	1,063,152	1,063,152	86,194	0	0	0	0	(1,349)	569,069	0.083
000000-00-0	Trident VI, LP		Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	13,490,792	15,820,014	15,820,014	(331,355)	0	0	0	0	3,108,447	1,302,067	0.556
000000-00-0	Trident VIII, L.P. - PICA		Greenwich	CT	Stone Point Capital LLC		04/08/2020		18,055,432	22,190,619	22,190,619	4,293,425	0	0	0	0	(322,049)	1,892,603	0.357
000000-00-0	Trimaran Fund II, L.L.C.		New York	NY	Trimaran Investments II, LLC		02/07/2001	3	3,624,953	1,538,430	1,538,430	66,701	0	0	0	0	0	357,113	2.674
000000-00-0	Trive Capital Fund III, L.P. -PICA		Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	13,097,980	18,838,693	18,838,693	16,749,862	0	0	0	0	1,181,829	10,502,020	2.484
000000-00-0	Trivest Discovery Fund, L.P. - PICA		Coral Gables	FL	Trivest Discovery Partners GP, LLC		06/12/2020	3	3,561,990	3,699,829	3,699,829	311,515	0	0	0	0	(222,304)	4,438,010	3.947

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Trivest Fund VI, L.P. -PICA		Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	5,913,210	9,324,039	9,324,039	3,245,586	0	0	0	0	(313,398)	6,586,790	1.242
000000-00-0	Trivest Growth Investment Fund II, L.P. -PICA		Coral Gables	FL	Trivest Discovery Partners GP, LLC		04/09/2021		2,053,559	2,151,529	2,151,529	303,268	0	0	0	0	(313,197)	9,946,441	3.107
000000-00-0	Trivest Growth Investment Fund, LP -PICA		Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	7,587,442	11,237,870	11,237,870	3,861,781	0	0	0	0	2,919,200	5,753,490	6.348
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA		Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	7,263,375	9,268,252	9,268,252	1,874,746	0	0	0	0	431,649	0	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. -PICA		Dallas	TX	TSSP Opportunities Genpar IV, L.P.		01/18/2019		9,271,980	10,756,178	0	(4,384,270)	0	0	0	0	(146,918)	0	0.443
000000-00-0	VC HP SCF Investor, L.P. -PICA		Wilmington	DE	VC HP SCF GP, LLC		06/29/2018	2	5,845,294	8,583,523	8,583,523	1,215,981	0	0	0	0	0	154,706	7.060
000000-00-0	Vestar Capital Partners IV, LP		New York	NY	Vestar Associates Corporation IV		11/01/2012	3	565,438	164,151	164,151	1,003	0	0	0	0	0	25,276	0.850
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY	Vestar Associates V, L.P.		11/01/2012	3	2,150,578	1,596,678	0	11,757	0	0	0	0	(11,757)	0	0.976
000000-00-0	VetCor Co-Invest, L.P. - PICA		New York	NY	Excelsior Holdings GenPar, LLC		09/28/2020	3	5,000,000	5,026,763	5,026,763	26,763	0	0	0	0	0	0	1.272
000000-00-0	VIP IV LP - PICA		London	GBR	Vitruvian General Partner LLP		12/23/2020		3,049,578	2,650,746	2,650,746	18,719	0	0	0	(32,722)	(328,251)	14,060,748	0.600
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA		Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		2,046,871	2,046,871	2,046,871	0	0	0	0	0	493,144	0	7.140
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA		Chicago	IL	Waterton Venture XII GP, LLC		02/23/2015		7,263,129	7,035,631	7,035,631	436,947	0	0	0	0	1,333,952	0	1.960
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA		Chicago	IL	Waterton Venture XIV GP, L.L.C.		12/23/2020		5,479,461	6,247,196	6,247,196	1,109,075	0	0	0	0	(246,829)	19,520,539	3.876
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA		Palm Beach Garden	FL	Westbrook Realty Management X, L.P.		07/18/2016		709,265	709,265	709,265	0	0	0	0	0	135,665	399,743	0.069
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA		Palm Beach Gardens	FL	Westbrook Realty Management XI, L.P.		12/22/2020		2,313,199	2,313,199	2,313,199	0	0	0	0	0	(33,555)	12,101,619	0.670
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA		New Castle	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2	14,240,186	13,840,902	13,840,902	(1,028,965)	0	0	0	0	5,215,760	4,332,915	1.036
000000-00-0	Wrigley Co-Invest, L.P. - PICA		San Francisco	CA	Wrigley Holdings GP, LLC		06/19/2018	3	8,290,670	12,868,845	12,868,845	(1,268,428)	0	0	0	0	5,638,374	0	3.655
000000-00-0	Wrigley Co-Invest, L.P. - PICA 2		San Francisco	CA	Wrigley Holdings GP, LLC		10/05/2018	3	5,000,000	7,761,041	7,761,041	(764,973)	0	0	0	0	3,400,433	0	3.655
000000-00-0	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown X Company LP		05/31/2013		17,535,431	11,984,940	0	0	0	0	0	0	1,200,842	62,954	1.555
000000-00-0	Zeus Parent, LP -PICA		Wallingford	CT	Zeus GP, LLC		09/29/2017	3	0	0	0	0	0	0	0	0	77,617	0	2.208
1999999. Joint Venture Interests - Common Stock - Unaffiliated									4,052,298,714	4,739,571,771	4,633,678,085	738,171,159	0	0	0	(37,173,037)	648,277,752	1,742,890,508	XXX
000000-00-0	Bay Area Investor LLC - STAT		San Francisco	CA	PGIM, Inc.		03/09/2018		66,167,398	83,018,676	80,428,742	8,172,769	0	0	0	0	607	0	49.900
000000-00-0	CORAL REEF GP		Newark	NJ	Prudential		06/30/2015		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Gold II, L.P. - PICA		Newark	NJ	Gold GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Gold, L.P. - PICA		Newark	NJ	Gold GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Green Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Inter-Atlantic G Fund, LP		New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	25,232,866	57,525,949	57,525,949	26,293,925	0	0	0	0	966,933	4,767,134	98.000
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13	1,054,172,860	1,657,663,035	1,657,663,035	130,809,116	0	0	0	0	0	0	81.810
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY	NorthBound Emerging Manager Fund II GP LLC		12/18/2013	3	(872,070)	5,260,805	5,260,805	2,236,048	0	0	0	0	54,968	12,251,189	49.500
000000-00-0	Passaic Fund LLC- PICA		Newark	NJ	Prudential		06/27/2018	13	117,371,848	119,143,434	119,087,901	(4,320,078)	0	0	0	0	8,868,542	0	13.160
000000-00-0	PFI EM-TECH FUND I, LLC		Newark	NJ	The Prudential Insurance Company of America		05/06/2019		25,000,000	36,493,892	0	(10,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PGIM Fixed Income Alternatives Fund, LP - Global Macro (U.S.) Series - PICA		Newark	NJ	PGIM Fixed Income Alternatives GP, LLC		08/01/2021	4	12,500,000	12,167,717	12,167,717	(332,283)	0	0	0	0	0	0	0.000
000000-00-0	Pine Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Platinum II, L.P. - PICA		Newark	NJ	Platinum GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Platinum, L.P. - PICA		Newark	NJ	Platinum GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA		Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	121,078,380	149,466,216	149,466,216	26,512,792	0	0	0	0	3,423,974	82,610,176	71.241
000000-00-0	Prudential Impact Investments Private Equity LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		394,800,000	638,379,731	638,379,731	153,998,125	0	0	0	0	0	0	100.000
000000-00-0	PruVen Capital Partners Fund I, LP		Newark	NJ	PruVen Capital Partners GP, LLC		09/21/2020		78,405,969	77,050,099	77,050,099	13,919,130	0	0	0	0	0	221,594,031	100.000
000000-00-0	Vailsburg Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		10/01/2013		0	0	0	(32,913,496)	0	0	0	0	52,632,637	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated									1,893,864,251	2,836,176,553	2,797,037,195	314,376,047	0	0	0	0	65,947,661	321,222,530	XXX
000000-00-0	579 Broad Holdings, LLC		New Orleans	LA	Redmellon 579 Holdings LLC		07/14/2017		16,710,239	15,310,523	15,310,523	15,143,416	0	0	0	0	0	289,761	80.000
000000-00-0	609 Holdco LLC (Hahnes)		Larchmont	NY	609 BROAD STREET INVESTORS LLC		05/21/2015		(11,008,138)	7,086,610	7,086,610	0	0	31,008,138	0	0	0	0	46.800
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA		London	GBR	CCP 5 GP LLP		09/24/2020		56,527,105	57,349,264	57,349,264	3,600,459	0	0	0	(3,141,288)	1,091,140	6,240,108	2.409

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	DRA Growth and Income Fund X, LLC - PICA		New York	NY	Manageco X, LLC		03/25/2020		7,493,562	9,383,788	9,383,788	1,855,238	0	0	0	0	522,105	14,993,797	1.500
000000-00-0	PGIM Real Estate Asia Core -PICA		MADISON	NJ	PGIM, Inc.		03/24/2017		103,448,374	119,777,397	119,777,397	6,190,766	0	0	0	0	2,344,616	1,355,131	26.379
000000-00-0	PLA Industrial Trust II, LLC		MADISON	NJ	PGIM, Inc.		09/09/2005		7,624,548	0	0	(52,395)	0	0	0	(210,039)	0	0	13.130
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL	Tucker Managers, LLC		07/12/2010		15,000,000	1,717,962	1,717,962	(37,081)	0	0	0	0	0	0	16.501
2199999. Joint Venture Interests - Real Estate - Unaffiliated									195,795,690	210,625,545	210,625,545	26,700,402	0	31,008,138	0	(3,351,327)	3,957,861	22,878,797	XXX
000000-00-0	2000 Collins, LLC - Parking - STAT		MIAMI BEACH	FL	PGIM, Inc.		09/21/2016		0	14,300,000	0	(7,120,157)	0	8,310,600	0	0	0	0	90.000
000000-00-0	2000 Collins, LLC - Retail - STAT		MIAMI BEACH	FL	PGIM, Inc.		09/21/2016		0	0	0	(1,981,192)	0	0	0	0	585,000	0	90.000
000000-00-0	333 Hennepin Investor LLC - STAT		SAINT PAUL	MN	PGIM, Inc.		12/13/2017		35,905,114	57,468,000	28,660,744	(1,788,059)	0	0	0	0	0	0	90.000
000000-00-0	580 Anton (PR GA SCP Apart, LLC) - STAT		COSTA MESA	CA	PGIM, Inc.		04/06/2015		42,959,634	94,290,000	37,526,573	402,581	0	0	0	0	1,042,025	0	86.000
000000-00-0	Campus Drive, LLC		Madison	NJ	Prudential		12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT		New York	NY	PGIM, INC		06/30/2020		56,641,433	70,588,092	48,452,731	(5,449,995)	0	0	0	0	0	0	100.000
000000-00-0	Menlo Park Investor LLC - STAT		Menlo Park	CA	PGIM, Inc.		03/19/2018		27,367,718	27,195,773	26,844,325	2,058,430	0	0	0	0	219,669	0	49.900
000000-00-0	Rock Global LLC - STAT		WILMINGTON	GBR	PGIM, Inc.		03/05/2012		0	0	0	28,330,029	0	0	0	0	(11,140,192)	0	100.000
000000-00-0	Triton Investor LLC - STAT		Foster City	CA	PGIM, Inc.		03/19/2018		30,496,140	32,921,199	40,662,101	9,740,363	0	0	0	0	210,114	0	49.900
2299999. Joint Venture Interests - Real Estate - Affiliated									193,370,139	296,763,164	182,146,473	24,192,000	0	8,310,600	0	0	(9,083,384)	0	XXX
000000-00-0	Cottage Street Investments, LLC		Newark	NJ	Prudential		12/31/2008		14,613,262	11,907,660	0	(1,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA		Luxembourg	LUX	PGIM REF GP S.a.r.a.		03/31/2020		86,844,900	95,268,965	95,268,965	(3,718,624)	0	0	0	(7,623,347)	(275,572)	0	100.000
000000-00-0	PGIM REF Europe, SCSp - PICA		Luxembourg	LUX	PGIM REF GP S.a.r.a.		04/17/2019		2,292,133	462,004	462,004	(319,747)	0	0	0	(38,925)	0	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY	Prudential		09/30/2003		94,798,181	101,593,040	101,593,040	5,172,224	0	0	0	0	0	0	100.000
000000-00-0	Prudential Impact Investments Mortgage Loans LLC		Newark	NJ	The Prudential Insurance Company of America		01/27/2016		102,975,102	107,138,937	107,138,937	4,163,836	0	0	0	0	0	0	100.000
000000-00-0	Prudential Mortgage SKP REIT LLC		San Francisco	CA	Prudential		03/26/2018		146,722,103	144,679,897	144,679,897	(3,333,679)	0	0	0	0	10,319,559	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC		San Francisco	CA	Prudential		04/26/2018		138,034	(28,268)	(28,268)	(27,644)	0	0	0	0	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									448,383,715	461,022,235	449,114,575	936,367	0	0	0	(7,662,272)	10,043,987	0	XXX
000000-00-0	B Lab IP, LLC		Wayne	PA	Barton Houlahan - Original Member and President		06/07/2012		0	0	0	0	0	0	0	0	0	0	50.000
000000-00-0	Ballard/P Limited Partnership		Houston	TX	Ballard Exploration Company Inc.		12/31/1996		1,712,796	0	0	(1,969,086)	0	0	0	0	0	0	94.600
000000-00-0	BlackWell Exploration & Development, LLC		Dallas	TX	BlackWell Energy Group, LLC		12/19/2013		8,623,967	10,073,608	10,073,608	(3,832,345)	0	0	0	0	0	1,250,000	48.438
000000-00-0	Cattles PLC - E6		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	140,132	0	0.724
000000-00-0	Cattles PLC - F3		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	102,636	0	0.530
000000-00-0	Cattles PLC - G1		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	105,268	0	0.544
000000-00-0	CEI Wind JV, LLC - PICA		New York	NY	CEI Holdco SPV, L.P.		09/30/2021		15,262,970	15,262,970	15,262,970	0	0	0	0	0	0	0	0.000
000000-00-0	Choctaw Generation, LP		Houston	TX	The Prudential Insurance Company of America		03/31/2013		313,184	0	0	0	0	0	0	0	0	0	15.790
000000-00-0	C-III Capital Partners LLC		Greenville	SC	Island C-III Holdings LLC		03/31/2010	2	254,580	447,947	447,947	99,136	0	0	0	0	22,125	0	0.581
000000-00-0	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX	Dale Encino Bakker Management 2012,LLC		12/31/2013		12,169,394	1,504,395	1,504,395	(2,196,416)	0	0	0	0	0	7,592,511	23.810
000000-00-0	Dale Oklahoma II, LLC - PICA		Dallas	TX	Dale Oklahoma Management 2016, LLC		10/18/2016		11,300,242	4,213,084	4,213,084	(5,685,915)	0	0	0	0	0	7,455,347	23.445
000000-00-0	Dale Oklahoma, LLC		Dallas	TX	Dale Oklahoma Management 2013, LLC		04/11/2014		127,748	127,748	0	0	0	0	0	0	0	0	18.564
000000-00-0	GulfTex Energy IV, LP - PICA		San Antonio	TX	GulfTex Energy IV GP, LLC		09/07/2016		0	76,283	76,283	(1,003,813)	0	0	0	0	0	6,782,223	19.378
000000-00-0	Hispania Private Equity, LP		Chicago	IL	Hispania Investors, LLC		09/02/2003		1,217,313	1	0	0	0	0	0	0	0	2,148	0.629
000000-00-0	Modern Bank Partners LLC		New York	NY	Modern Bank Management, L.L.C.		12/27/2007		2,781,107	4,129,249	4,129,249	107,090	0	0	0	0	139,439	0	6.972
000000-00-0	NNE Holding LLC		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		04/24/2015		16,000,000	0	0	0	0	0	0	0	0	0	5.226
000000-00-0	PERC Holdings 1 LLC - PICA		White Plains	NY	Fortistar Energy Recycling Holdings LLC		12/16/2014		82,698	0	0	373,481	0	0	0	0	1,308,662	0	6.780
000000-00-0	Pirlo Energy Holdings, LLC		East Brunswick	NJ	Initial Class A Members		09/12/2016		41,785,485	37,783,303	37,783,303	(1,741,009)	0	0	0	0	0	0	8.870
000000-00-0	Polaris Generation LLC - PICA		Overland Park	KS	Tyr Member		12/31/2014		19,599,124	23,698,432	23,698,432	896,073	0	0	0	0	2,250,000	0	15.000
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO		Newark	NJ	Direct		04/30/2012		0	0	0	(7,142,354)	0	0	0	0	0	0	100.000
000000-00-0	PSG HOLDING (Cross Atlantic Technology Fund)		Newark	NJ	Direct		09/02/1999		0	3,808	3,808	(112)	0	0	0	0	0	0	100.000
000000-00-0	RES Battery Storage Holding LLC - PICA		Broomfield	CO	RES Developments		10/22/2015		7,920,000	0	0	0	0	0	0	0	418	0	33.350
000000-00-0	Resolution Life L.P.		Hamilton	BMU	Resolution Life GP Ltd.		08/30/2013		2,089,848	635,000	635,000	(624,684)	0	0	0	0	0	0	7.744

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	San Jacinto Carroll Holdings, LLC		Boston	MA	Member selected by the Board of Representatives from time to time shall act as the Tax Matter Member		04/07/2015		27,075,972	20,862,080	20,862,080	(4,005,008)	0	0	0	0	(80,000)	1,661,731	80.000
000000-00-0	Warwick Partners II LLC		Oklahoma City	OK	Warwick-Akita, LLC		03/25/2014		21,401,915	20,586,870	20,586,870	(1,425,241)	0	0	0	0	0	5,141,504	12.536
2599999. Joint Venture Interests - Other - Unaffiliated									189,718,343	139,404,777	139,277,028	(28,150,204)	0	0	0	0	3,988,679	29,885,464	XXX
000000-00-0	Bonavista Energy Corp. - PICA		Alberta	DE	PGIM, Inc.		09/29/2020		63,779,997	61,683,041	61,683,041	(5,872,042)	0	0	0	0	0	0	18.344
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX	Dale Minerals Management 2012		12/31/2013		20,801,450	8,676,149	8,676,149	(3,406,485)	0	0	0	0	0	0	100.000
000000-00-0	Gateway Sub-CDE I, LLC		Newark	NJ	Gateway CDE LLC		03/30/2015		0	0	122,706	122,706	0	0	0	0	0	0	100.000
000000-00-0	Halsey Street Investments, LLC		Newark	NJ	Prudential		02/28/2005		87,072,663	88,916,623	0	0	0	0	0	0	0	0	100.000
000000-00-0	PGIM REF Europe LP		Wilmington	DE	Direct		04/21/2017		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA (HONG KONG) HLDGS LTD		Wilmington	DE	Direct		12/31/2018		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF		Wilmington	DE	Direct		01/02/2014		107,835,919	0	0	(10,228,933)	0	0	0	0	0	0	100.000
000000-00-0	Pru Brazilian Capital Fund		RIO DE JANEIRO	BRA	Prudential Latin American Investments, Ltd.		03/17/1999	3	(10,958,275)	0	0	0	0	0	0	0	245,300	0	100.000
000000-00-0	PRU FUNDING		Greenwich	CT	Direct		01/01/2000		8,127,460	34,553,601	34,553,601	6,289,639	0	0	0	0	0	0	100.000
000000-00-0	Pru Global Funding		Avon	CT	Direct		03/31/2005		67,490,723	64,766,080	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRU Insurance Agency LLC		Avon	CT	Direct		06/30/2006		(14,857,017)	22,902,037	0	41,000,000	0	0	0	0	0	0	100.000
000000-00-0	PRUCO SECURITIES LLC		Avon	NJ	PRUCO SECURITIES LLC		12/15/2003		28,822,853	148,543,139	148,543,139	42,512,286	0	0	0	0	20,000,000	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		4,510,145	4,510,145	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Retirement Holdings		Newark	NJ	Direct		10/10/2008		35,000,000	101,157,684	0	(10,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL SELECT STRATEGIES LLC		Wilmington	DE	Direct		10/14/2016		0	0	0	(2,524,615)	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America (RSCA)		Wilmington	DE	Direct		05/31/2006		170,847,062	7,804	0	0	0	0	0	0	0	0	100.000
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Dallas	TX	Belmont Royalty and Mineral 2012, LLC		12/31/2013		6,651,905	4,539,573	0	0	0	0	0	0	0	0	100.000
000000-00-0	Tensator Group Limited		Milton Keynes	GBR	Tensator Group Limited		12/31/2015	3	4,576,243	13,498,854	0	(8,052,755)	0	0	0	0	0	0	30.000
2699999. Joint Venture Interests - Other - Affiliated									579,701,127	553,754,729	253,578,636	49,839,800	0	0	0	0	20,245,300	0	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	Farmer's Insurance - AC5	2.A	07/13/1998		3,730,935	6,964,944	4,630,877	0	106,126	0	0	0	401,850	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2.A	07/13/1998		6,676,321	14,873,777	6,855,904	0	21,330	0	0	0	745,776	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2.A	06/19/2019		736,084	1,639,878	755,884	0	2,352	0	0	0	82,224	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2.A	12/31/1996		4,173,278	6,428,911	5,208,458	0	126,989	0	0	0	480,414	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2.A	12/31/1996		42,695	65,772	53,286	0	1,299	0	0	0	4,915	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 2018		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2.A	07/05/2018		1,416,064	2,181,438	1,767,318	0	43,089	0	0	0	163,013	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 1997		New York	NY	Liberty Mutual AD9	2.B	10/09/1997		2,291,410	3,648,355	2,291,252	0	1	0	0	0	176,569	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2000		New York	NY	Liberty Mutual AD9	2.B	10/09/1997		3,486,266	7,520,954	3,485,915	0	54	0	0	0	363,991	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2017		New York	NY	Liberty Mutual AD9	2.B	10/09/1997		13,141,710	14,313,510	13,125,826	0	(4,201)	0	0	0	692,730	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019		New York	NY	Liberty Mutual AD9	2.B	06/19/2019		737,947	1,591,980	737,873	0	11	0	0	0	77,047	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE		New York	NY	Metropolitan Life Ins Co SURPLUS NOTE - 9999	1.F	01/05/2013		13,193,253	12,128,100	11,150,264	0	(269,413)	0	0	0	780,000	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2005		New York	NY	New York Life Insurance GAE8	1.C	10/20/2005		1,032,630	1,321,660	1,019,455	0	(1,198)	0	0	0	58,750	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012		New York	NY	New York Life Insurance GAE8	1.C	10/20/2005		4,833,350	6,608,300	4,896,667	0	6,110	0	0	0	293,750	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		927,692	1,016,848	876,178	0	(1,411)	0	0	0	9,179	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		181,809	199,207	173,469	0	(6,805)	0	0	0	46,854	0	100.000
878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		1,231,583	1,401,480	1,211,993	0	(3,281)	0	0	0	53,263	0	100.000
2799999. Surplus Debentures, etc - Unaffiliated									57,833,028	81,905,115	58,240,618	0	21,052	0	0	0	4,430,325	0	XXX
000000-00-0	Mason Square State Credit		Irvine	CA	Mason Square II LLC		02/22/2021		4,022,663	4,022,663	4,022,663	0	0	0	0	0	0	1	40.500
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									4,022,663	4,022,663	4,022,663	0	0	0	0	0	0	1	XXX

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA	BCCTC Associates XXXV, LLC		01/24/2012		50,000,000	6,700,776	6,700,776	0	0	0	0	0	(4,514,117)	0	17.392
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY	Centerline Asset Managers XXVIII LLC		02/11/2011		20,000,000	1,724,932	1,724,932	0	0	0	0	0	(1,542,158)	0	16.761
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN	CREA GP CTC XXIII, LLC		10/03/2011		24,701,708	2,944,688	2,944,688	0	0	0	0	0	(1,822,356)	303,472	20.038
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.		St. Petersburg	FL	RJTCF-42 L.L.C.		09/27/2016		19,804,000	11,163,608	11,163,608	0	0	0	0	0	(1,721,012)	932,590	9.345
000000-00-0	Raymond James Tax Credit Fund 43 LLC		New York	NY	RJTCF-43 L.L.C.		07/02/2018		15,000,000	11,373,520	11,373,520	0	0	0	0	0	(1,364,931)	1,338,314	6.468
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA		Cleveland	OH	Red Stone Equity Partners		07/27/2020		25,000,000	24,952,147	24,952,147	0	0	0	0	0	0	22,237,207	19.685
000000-00-0	U.S.A Institutional Tax Credit Fund CXI L.P.		Greenwich	CT	Richman U.S.A. Tax Credit CXI LLC		10/31/2017		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	1,395,755	11.388
000000-00-0	U.S.A. Institutional Tax Credit Fund CXXXV L.P. - PICA		Greenwich	CT	Richman U.S.A. Tax Credit CXXXV LLC		07/13/2021		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	21,209,418	11.416
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP		Greenwich	CT	U.S.A Tax Credit LXXXVII LLC		12/22/2011		53,905,971	9,639,609	9,639,609	0	0	0	0	0	(4,835,123)	0	21.073
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA	WNC Housing Tax Credit Manager 35, LLC		02/28/2012		24,501,581	3,486,486	3,486,486	0	0	0	0	0	(2,244,822)	0	25.070
000000-00-0	WNC Institutional Tax Credit Fund 45 L.P.		Irvine	CA	WNC Managing Partners 45, LLC		08/14/2018		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	3,214,718	13.339
000000-00-0	WNC Institutional Tax Credit Fund 47, L.P.		Irvine	CA	WNC Managing Partners 47, LLC		08/14/2019		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	3,466,097	18.570
000000-00-0	WNC Institutional Tax Credit Fund 49, L.P. - Federal		Irvine	CA	WNC Managing Partners 49, LLC		08/17/2020		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	21,026,013	17.313
000000-00-0	YMA - CORP		Newark	NJ	not available		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	YMA - Closed Block		Newark	NJ	n/a		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									347,913,260	186,985,767	186,985,767	0	0	0	0	0	(18,044,517)	75,123,584	XXX
000000-00-0	Elm Place - PICA		Dallas	TX	Stonehenge Capital		04/16/2021		2,387,500	2,387,500	2,387,500	0	0	0	0	0	0	0	50.000
000000-00-0	Endicott Square, LLC - PICA		Indianapolis	IN	CREA GP CTC 74, LLC		03/17/2020		0	0	0	0	0	0	0	0	0	2,247,560	100.000
000000-00-0	Ocotillo Springs Apartments - PICA		Cleveland	OH	Red Stone Equity Partners		07/29/2020		6,006,000	6,006,000	6,006,000	0	0	0	0	0	0	5,940,000	99.933
000000-00-0	TCF P/GA-2, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		3,195,135	0	0	0	0	0	0	0	0	132,742	50.000
000000-00-0	TCF P/MO-1, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		2,154,634	0	0	0	0	0	0	0	0	223	99.990
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									13,743,269	8,393,500	8,393,500	0	0	0	0	0	0	8,320,525	XXX
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.		St. Petersburg	FL	RJTCF-43 L.L.C.		09/18/2018		2,505,827	2,103,317	2,103,317	0	0	0	0	0	(216,998)	45,105	50.000
000000-00-0	RJTCF-48 State Tax Credit Fund L.L.C. - PICA		St. Petersburg	FL	RAYMOND JAMES TAX CREDIT FUND XX L.L.C.		09/23/2021		2,434,126	2,434,126	2,434,126	0	0	0	0	0	0	2,189,825	15.026
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									4,939,953	4,537,444	4,537,444	0	0	0	0	0	(216,998)	2,234,930	XXX
055780-0B-4	B Lab Company Promissory Note		Wayne	PA	B Lab Company		12/29/2021		2,732,644	2,753,335	2,734,833	0	2,190	0	0	0	8,125	0	100.000
25344*-*A-9	Comm Asset Preservation Corp Promissory Note		New Jersey	NJ	Comm Asset Preservation Corp		09/30/2020		2,447,604	2,500,000	2,453,137	0	4,430	0	0	0	125,000	0	100.000
000000-00-0	Guaranteed Plus Defined Comp Plan		Paris	FRA	Direct		11/30/2011		0	965,922	965,922	0	0	0	0	0	42,482	0	100.000
552550-0A-1	Mcb Y56 Leverage Lender LLC Promissory Note		Baltimore	MD	MCB Real Estate, LLC		04/30/2019		795,764	1,696,678	999,759	0	75,230	0	0	0	26,493	0	100.000
000000-00-0	Phillips Oil (Deal #38&39)		Odessa	TX	n/a		12/31/1996		160,000	0	0	0	0	0	0	0	327,331	0	47.500
74082#-*D-3	Preservation of Affrd. Housing Promissory Note		Baltimore	MD	Preservation of Affrd. Housing		08/06/2020		4,996,961	4,996,089	4,997,522	0	388	0	0	0	912,089	0	100.000
90185#-AA-2	Two Center St Urban Renewal Bridge Loan		New Jersey	NJ	Two Center St Urban Renewal		09/30/2020		18,163,273	18,704,820	18,371,037	0	95,758	0	0	0	117,243	0	100.000
4699999. Any Other Class of Assets - Unaffiliated									29,296,246	31,616,843	30,522,211	0	177,996	0	0	0	1,558,763	0	XXX
000000-00-0	Connecticut General Life Separate Accounts			CT	Direct		11/29/2004		0	3,339	3,339	(7,769,474)	0	0	0	0	204,330	0	100.000
4799999. Any Other Class of Assets - Affiliated									0	3,339	3,339	(7,769,474)	0	0	0	0	204,330	0	XXX
4899999. Total - Unaffiliated									4,895,561,164	5,407,063,424	5,276,282,859	736,721,357	199,048	31,008,138	0	(40,524,365)	643,951,866	1,881,333,807	XXX
4999999. Total - Affiliated									3,170,001,493	4,204,914,184	3,681,880,217	381,534,508	0	8,310,600	0	(7,662,272)	88,407,894	321,222,530	XXX
5099999 - Totals									8,065,562,657	9,611,977,608	8,958,163,076	1,118,255,865	199,048	39,318,738	0	(48,186,637)	732,359,760	2,202,556,337	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	0	1B ...$	0	1C ...$	5,916,122	1D ...$	2,261,639	1E ...$	0	1F ...$	11,150,264	1G ...$	0
1B	2A ...$	19,271,727	2B ...$	19,640,866	2C ...$	0								
1C	3A ...$	0	3B ...$	0	3C ...$	0								
1D	4A ...$	0	4B ...$	0	4C ...$	0								
1E	5A ...$	0	5B ...$	0	5C ...$	0								
1F	6 ...$	0												

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - LTC	Atlanta	GA	Prudential	09/01/2021		690,232	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA	Prudential	03/31/2010		0	(654,931)	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							690,232	(654,931)	0	XXX
000000-00-0	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.	03/11/2019		0	1,995,000	0	0.350
000000-00-0	Accel Leaders 3 L.P. - PICA	Palo Alto	CA	ACCEL LEADERS 3 ASSOCIATES L.P.	02/17/2021	1	900,000	3,330,000	0	0.261
000000-00-0	Accel-KKR Capital Partners VI, LP - PICA	Menlo Park	CA	Accel-KKR Holdings GP, LLC	02/10/2021		758,304	4,225,829	0	0.826
000000-00-0	Accession Purpose Trust - PICA	Hamilton	BMU	Investment Manager - Mezzanine Management Central Europe Ltd	06/30/2021	2	3,812	0	0	0.650
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)	11/16/2015	1	0	304,964	0	3.254
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Accion Venture Lab GP, LLC	07/22/2019		0	175,635	0	4.348
000000-00-0	ACP Nycom Holdings, LLC - PICA	New York	NY	Avista Capital Partners GP, LLC	06/30/2021	3	9,155	0	0	2.302
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LLC	10/21/2019	3	0	3,219,337	0	0.471
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	AHP Constellation IV, GP, L.P.	06/18/2018	3	0	2,696,408	0	3.595
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.	06/18/2018	3	0	8,642,848	0	3.152
000000-00-0	Altaris Health Partners V, L.P. - PICA	New York	NY	AHP V GP, L.P.	04/22/2021	3	682,069	5,374,339	0	2.326
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC	01/21/2016	3	0	(1,301,142)	0	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	AIPCF VII, LLC	10/30/2019		0	13,066,175	0	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,	01/19/2016	3	0	1,098,059	0	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC	03/28/2019	3	0	12,587,965	0	0.411
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	AH Equity Partners VII, L.L.C.	12/23/2020	1	0	1,280,000	0	0.160
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz	05/09/2019	1	0	1,440,000	0	0.450
000000-00-0	Andreessen Horowitz LSV Fund II, L.P. - PICA	Menlo Park	NJ	AH Equity Partners LSV II, L.L.C.	01/26/2021	1	2,640,000	5,360,000	0	0.267
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.	05/12/2017	3	0	(1,820,211)	0	0.473
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	APAX X USD GP L.P. INC.	11/10/2020	3	0	9,396,557	0	0.240
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Advisors VII, L.P.	11/01/2012	3	0	10,356	0	0.206
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Apollo Advisors VII, L.P.	12/10/2012	3	0	33,989	0	0.517
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA	Los Angeles	CA	Ares US Real Estate Opportunity Advisors III, L.P.	04/15/2021		1,802,866	4,507,167	0	1.333
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.	12/19/2016	3	0	96,669	0	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners	08/26/2019	3	0	10,463,873	0	2.000
000000-00-0	ATI Holding Company, LLC - PICA 3	Bannockburn	IL	Linden Capital Partner IV LP	03/29/2021	2	47,537	0	0	0.013
000000-00-0	ATI Holding Company, LLC - PICA 4	Bannockburn	IL	Linden Capital Partners IV LP	06/29/2021	2	142,613	0	0	0.057
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Bayview Capital GP VI, LLC	11/06/2020	10	0	26,674,267	0	51.250
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CAN	Birch Hill Equity Partners Management Inc.	12/17/2020	3	0	3,070,333	0	5.299
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP	02/05/2016	3	0	1,836,822	0	5.540
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.	09/18/2017	2	0	3,942,549	0	6.670
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA	New York	NY	Blackstone Property Associates L.P.	11/17/2020		0	(1,447,872)	0	0.215
000000-00-0	Blackstone BioMed Life Science Real Estate L.P.- PICA 2	New York	NY	Blackstone Property Associates L.P.	10/23/2020		0	(89,907)	0	0.027
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA 3	New York	NY	Blackstone Property Associates L.P.	05/14/2021		2,581,265	47,352	0	0.029
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,	05/31/2016	3	0	(84,209)	0	0.225
000000-00-0	Blackstone Capital Partners VIII, LP - PICA	New York	NY	BMA VIII GP L.P.	02/22/2021	3	2,413,993	4,262,267	0	0.100
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L	11/20/2019		0	2,587,966	0	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Associates IX L.P.	09/23/2019		0	1,521,323	0	0.030
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.	08/18/2015		0	136,878	0	0.033
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP	12/27/2017	3	0	3,811,395	0	2.243
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP	07/15/2014	1	0	73,167	0	8.000
000000-00-0	Bronze Venture Fund I, LP.	Palo Alto	CA	Bronze Venture Fund GP, LLC	09/29/2017		0	211,500	0	13.040
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC	11/27/2017	3	0	6,316,737	0	7.903
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	BVIP Fund X GP, LLC	07/20/2020	3	0	8,539,160	0	1.946
000000-00-0	Canaan XI, LP - PICA	Menlo Park	NJ	Canaan Partners XI LLC	01/03/2018		0	1,935,000	0	1.125
000000-00-0	Canaan XII L.P. - PICA	Menlo Park	NJ	Canaan Partners XII LLC	01/05/2021	1	125,000	1,400,000	0	0.625
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..	10/21/2013	3	0	90,820	0	0.150
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.	12/19/2018	3	0	10,764,554	0	0.120
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	GP LLP	01/15/2021	3	164	3,313,316	0	2.397
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP	11/01/2012		0	1,353,329	0	0.580
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.	05/21/2015		0	1,138,861	0	0.203
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Centerbridge Associates, LP	11/01/2012		0	(17,995)	0	0.474
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd	12/24/2013	3	0	(1,534,607)	0	12.348
000000-00-0	CIPS Holdings II, L.P. - PICA	New York	NY	Peraton GP LLC	05/03/2021	3	14,400,000	0	0	1.231
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP	03/27/2018	3	0	8,017,875	0	0.161
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P. - PICA	Grand Cayman	CYM	CD&R Associates XI, L.P.	09/23/2021	3	1,651,663	2,792,437	0	0.250
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.	05/22/2020		0	10,962,140	0	0.300
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA	Santa Monica	CA	Clearlake Flagship Plus Partners GP, LLC	02/05/2021	2	2,164,423	2,874,697	0	2.300
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Coller International General Partner VII LP	01/21/2016	3	0	(270,079)	0	0.358
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP	03/30/2018		0	257,102	0	9.619

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Consonance Private Equity II, L.P. - PICA	New York	NY	Consonance Private Equity GP II, L.P.	12/17/2020	3	0	186,257	0	1.212
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP	08/07/2014	3	0	(1,248,443)	0	4.017
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC	07/10/2015	3	0	182,929	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Investment VII, LLC	12/11/2019	3	0	13,410,977	0	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited	02/18/2014	3	0	(61,195)	0	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited	12/04/2018	3	0	7,293,537	0	0.180
000000-00-0	CVC Capital Partners VIII (A) L.P. - PICA	Jersey	JEY	CVC Capital Partners VIII Limited	12/14/2021	3	6,869,034	0	0	0.293
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC	05/17/2016	3	0	(845,644)	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC	06/05/2019	3	0	5,448,288	0	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.	03/29/2019	3	0	7,858,574	0	8.974
000000-00-0	EIG Energy Fund XVI, L.P.	Washington	DC	EIG Energy Fund XVI, L.P.	12/13/2013	2	0	657,958	0	0.495
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.	12/30/2014	1	0	40,000	0	6.893
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP	04/22/2014		0	(114,191)	0	0.798
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP	03/27/2013	2	0	586,952	0	4.348
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS	06/05/2019		0	3,533,625	0	0.816
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure V S.À R.L.	08/13/2021		3,252,977	2,446,250	0	1.239
000000-00-0	EQT IX (No.1) USD SCSp - PICA	Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.À R.L.	02/05/2021	3	6,653,626	0	0	0.000
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.À R.L.	02/05/2021	3	2,883,238	6,297,384	0	0.294
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	EQT VI (General Partner) LP	11/01/2012	3	0	205,720	0	0.436
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS	08/10/2018	3	0	3,964,208	0	0.280
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Equistone General Partner VI S.À R.L	07/18/2018	3	0	3,193,031	0	5.200
000000-00-0	Exeter Europe Logistics Value Fund IV S.C.Sp. - PICA	Luxembourg	LUX	Exeter Europe Logistics Value Fund IV GP S.À R.L.	12/20/2021		1,018,638	0	0	4.671
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	FCO Fund II GP LLC	11/01/2012		0	12,147	0	2.123
000000-00-0	Francisco Partners Agility II, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP II, L.P.	09/17/2020	3	0	6,000,000	0	2.044
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Francisco Partners GP V LP	05/29/2018	3	0	2,542,500	0	0.935
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Francisco Partners GP VI, L.P.	01/26/2021	3	243,750	13,162,500	0	1.166
000000-00-0	Friedman Fleischer & Lowe LLC	San Francisco	CA	Friedman Fleischer & Lowe, GP, LLC	01/14/1999	3	0	70,618	0	2.037
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC	11/21/2017	3	0	(305,906)	0	2.917
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC	01/14/2020	1	0	6,757,703	0	0.918
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar IX GP LLC	07/03/2019	3	0	23,620,684	0	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	04/28/2017	3	0	297,645	0	2.843
000000-00-0	Genstar Capital Partners X, L.P. - PICA	San Francisco	CA	Genstar Capital X, L.P.	10/04/2021	3	668,169	0	0	0.063
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX GP LLC	07/08/2019	3	0	4,335,614	0	1.633
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	10/05/2017	3	0	(177,215)	0	2.970
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Georgian Partners IV GP, LP	06/20/2018	1	0	(555,808)	0	2.530
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Georgian Partners V GP, LP	03/09/2020	1	0	3,598,137	0	2.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA	New York	NY	Global Infrastructure GP IV, L.P.	09/12/2019		0	3,713,088	0	0.700
000000-00-0	Granicus Aggregator, LP - PICA	New York	NY	Granicus Aggregator GP, LLC	02/05/2021	3	2,000,000	0	0	2.000
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Greenbriar Equity Capital V, L.P.	08/02/2021	3	216,289	1,215,281	0	0.336
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA	Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.à r.l.	07/28/2020		0	23,751,128	0	4.839
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Greycroft Growth III, LLC	09/09/2020	1	0	1,520,148	0	0.952
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Greycroft Managers VI, LLC	09/30/2020	1	0	2,145,907	0	2.065
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	George Town	CYM	GS Mezzanine Advisors 2006, L.L.L.	11/01/2012	2	0	3,705	0	5.632
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC	09/22/2016	2	0	202,636	0	0.451
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	GSO COF III Co-Investment Associates LLC,	08/14/2017	2	0	67,602	0	0.334
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP	05/04/2018	3	0	8,059,843	0	0.788
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	GTCR Partners XIII/A&C LP and GTCR Partners XIII/B LP	09/07/2021	3	1,765,000	922,500	0	0.500
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.	07/13/2018	2	0	1,593,397	0	4.980
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.	10/25/2018	2	0	(934,486)	0	2.490
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Harvest Associates VIII, L.P.	12/18/2020	2	0	3,658,851	0	5.466
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP	09/28/2016	3	0	34,312	0	2.216
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest GP	11/27/2019	3	0	4,796,587	0	1.622
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Hellman & Friedman Investors IX, L.P.	04/07/2020	3	0	9,897,924	0	0.249
000000-00-0	Hellman & Friedman Capital Partners X, L.P. - PICA	San Francisco	CA	Hellman & Friedman Investors X, L.P.	11/24/2021	3	609,003	0	0	0.048
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.	07/28/2017	3	0	466,911	0	5.380
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP	02/09/2011		0	13,428	0	2.050
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019 GP L.P.	10/28/2019	2	0	14,125,475	0	0.600
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	WHLP GP 1 LLC	10/31/2019	2	0	569,516	0	3.389
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	ICG Europe Fund V GP Limited Partnership	04/27/2012	2	0	88,491	0	0.568
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp	08/24/2018	2	0	2,998,400	0	0.340
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCSp	04/09/2020	2	0	5,667,558	0	1.765
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	IK IX Fund GP S.à.r.l.	11/27/2019	3	0	8,330,442	0	1.667
000000-00-0	Insight Partners Opportunities Fund I, L.P. - PICA	New York	NY	Insight Associate Opportunities I, L.P.	04/22/2021	2	1,742,000	2,244,500	0	0.430
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Insight Associates XI, L.P.	03/25/2020	1	0	11,462,462	0	0.742

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Insight Partners XII, L.P. - PICA	New York	NY	Insight Associates XII, L.P.	07/15/2021		375,000	675,000	0	0.135
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.	03/14/2014		0	407,774	0	1.540
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP	12/10/2012		0	128,566	0	9.924
000000-00-0	IP III Mezzanine Partners, L.P.	New York	NY	DLJ Investment Associates III, LP	06/23/2006	2	0	842,802	0	6.201
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.	02/14/2019	4	0	5,849,560	0	3.935
000000-00-0	Jayhawk Holdings, LP - PICA	New York	NY	Jayhawk Holdings GP, LLC	06/04/2021	2	544,528	0	0	0.086
000000-00-0	K5 Private Investors, L.P. - PICA	Manhattan Beach	CA	K5 Capital Advisors, L.P.	06/29/2021	3	172,869	818,130	0	0.139
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP	12/19/2016	3	0	1,172,141	0	3.197
000000-00-0	KAWP Holdings, L.P. - PICA	Mount Kisco	NY	KAWP Holdings GP, LLC	12/18/2020	3	0	478,775	0	0.471
000000-00-0	KCIBT Holdings, L.P.	McLean	VA	KCIBT GP, LLC	06/21/2017	3	0	943,871	0	6.471
000000-00-0	Kohlberg Investors IX, L.P. - PICA 2	Mount Kisco	NY	Kohlberg Management IX, L.L.C.	03/31/2021	3	0	1,887,686	0	0.149
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NY	Kohlberg Management IX LLC	12/18/2020	3	0	10,894,552	0	2.149
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.	08/30/2017	3	0	155,172	0	9.555
000000-00-0	Kohlberg TE Investors IX, L.P. - PICA	Mount Kisco	NY	Kohlberg Management IX LLC	12/18/2020	3	0	(592,735)	0	3.215
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA	Irvine	CA	LBA Logistics Management Company VII, LLC	03/06/2020		0	7,728,558	0	5.810
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC	08/18/2017	3	0	1,666,667	0	1.111
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Linden Manager III LP	06/23/2016	3	0	1,000,273	0	3.959
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP	09/27/2018	3	0	2,995,524	0	4.572
000000-00-0	Linden Structured Capital Fund, LP - PICA	Chicago	IL	Linden SCF Manager LP	02/21/2020	2	0	4,850,109	0	8.827
000000-00-0	Linden Structured Capital Fund, LP - PICA 2	Chicago	IL	Linden SCF Manager LP	03/29/2021	2	0	45,689	0	2.673
000000-00-0	Lion Industrial Trust - PICA	Dallas	TX	Clarion Partners, LLC	07/01/2020		0	19,487,179	0	0.404
000000-00-0	Lion Industrial Trust - PICA 2	New York	NY	Lion GP Sub, LLC	10/01/2021		18,512,821	0	0	0.336
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Associates VI, L.P.	12/19/2019		0	618,928	0	0.211
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Livingbridge 7 General Partner LLP	07/07/2021	3	2,914,408	1,795,107	0	1.930
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I	02/24/2020	1	0	5,316,080	0	12.500
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.	02/21/2018	3	0	6,189,099	0	1.152
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.	10/24/2017	3	0	1,749,636	0	1.736
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP	11/01/2012	3	0	234,189	0	3.372
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC	11/01/2012	3	0	23,065	0	3.218
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.	05/06/2013	2	0	611,054	0	2.613
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.	02/27/2017	2	0	1,215,782	0	1.288
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	MezzVest Partners III, Limited.	02/24/2012	2	0	101,464	0	2.940
000000-00-0	Montagu VI L.P. - PICA	London	GBR	MPE (GP VI) LP	04/01/2021	3	2,937,270	7,626,046	0	0.862
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.	02/21/2020	3	0	5,499,814	0	1.333
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC	05/30/2012	1	0	105,559	0	18.330
000000-00-0	Newark Venture Partners Fund II, L.P. - PICA	Newark	NJ	NVP II General Partner, L.L.C.	09/30/2021	1	243,354	247,040	0	3.561
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C	07/12/2016	1	0	218,053	0	9.720
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC	10/03/2017	1	0	2,419,451	0	2.216
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Oak HC/FT Associates III, L.P.	11/22/2019		0	2,828,622	0	1.880
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates IV, L.P	04/27/2021		152,484	1,477,332	0	0.214
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA	Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.	06/18/2018		0	1,500,000	0	0.350
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Oaktree Ports America Holdings GP, LLC	09/30/2019		0	(118,445)	0	1.568
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC	01/15/2019	3	0	(63,594)	0	1.910
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC	10/30/2017	3	0	(1,712,680)	0	2.838
000000-00-0	One Rock Capital Partners III, LP - PICA	New York	NY	One Rock Capital Partners III GP, LP	06/21/2021	3	4,235,051	(136,496)	0	1.250
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	PADCOF III GP, LLC	02/08/2021	2	2,898,336	4,381,209	0	2.000
000000-00-0	Parthenon Investors II, LP	Dover	DE	PCap Partners II, LLC	11/01/2012	3	0	9,141	0	2.924
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP	11/16/2017	3	0	1,942,105	0	3.070
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP	09/06/2017	3	0	2,563,538	0	3.070
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Peak Rock Capital Holdings III LP	07/13/2021		227,295	1,438,097	0	0.471
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Permira VII G.P. L.P.	02/10/2020	3	0	10,341,949	0	0.615
000000-00-0	PGIM Capital Partners VI, L.P. - PICA	Newark	NJ	Dickens Avenue Partners VI (US), L.P.	09/22/2021	2	18,057,332	6,340,130	0	28.314
000000-00-0	PGIM Real Estate European Value Partners II - PICA	Luxembourg	LUX	EVP II GP S.À R.L.	01/20/2021		2,777,729	1,934,208	0	3.089
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC	03/21/2017	3	0	1,669,373	0	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Partners V, L.P.	12/27/2019		0	15,785,373	0	0.308
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.	06/28/2018	3	0	1,499,891	0	1.200
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.	03/11/2016		0	378,123	0	4.951
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PICA	MADISON	NJ	PGIM, Inc.	03/31/2018		0	10,762	0	3.800
000000-00-0	PRECap IV -PICA	MADISON	NJ	PGIM, Inc.	03/31/2018		0	443,515	0	2.426
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI	Providence Equity GP V L.P	11/01/2012	3	0	89	0	0.511
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.	11/01/2012	3	0	(28,775)	0	0.123
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Stetson Street Partners, L.P.	04/29/2005	2	0	232,581	0	5.376
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.	10/16/2008	2	0	68,548	0	6.782
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.	12/20/2012	2	0	76,195	0	13.124

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.	04/21/2017	2	0	50,882,471	0	18.974
000000-00-0	Prudential/Laurel Street GP, LLC - PICA	Charlotte	NC	Prudential/Laurel Street GP, LLC	07/29/2021		936,225	445,474	0	80.000
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA	Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.	05/21/2020		0	6,301,845	0	0.600
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Managing Company VI, Inc.	07/11/2019	3	0	2,423,062	0	1.060
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Cinven UK F7 GP LLP	04/07/2020	3	0	4,590,507	0	0.219
000000-00-0	Silver Lake Partners VI, L.P. - PICA	Menlo Park	NJ	Silver Lake Technology Associates VI, L.P.	01/06/2021	3	2,157,547	4,936,529	0	0.129
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.	09/11/2018	2	0	660,041	0	1.220
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.	06/12/2018	3	0	2,001,609	0	0.319
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.	02/14/2019		0	410,654	0	3.846
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners GP IV, L.P.	03/15/2019	3	0	234,409	0	0.481
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP	05/24/2017	3	0	1,191,455	0	0.429
000000-00-0	Sixth Street Growth Partners (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.	06/05/2019	2	0	1,247,797	0	0.636
000000-00-0	Sixth Street Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.	01/18/2019		0	2,496,209	0	0.443
000000-00-0	Strategic Value Dislocation Fund, L.P. - PICA	Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.	09/16/2020		0	13,750,000	0	6.390
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Summit Partners SD IV, LP	11/01/2012	2	0	(9,371)	0	1.035
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Technology Crossover Management X, L.P.	02/11/2019	1	0	2,905,824	0	1.250
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Technology Crossover Management XI, L.P.	02/01/2021		40,800	4,668,164	0	0.357
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	TDR Capital General Partner IV L.P.	11/19/2018	3	0	8,069,518	0	1.110
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC	06/15/2017	3	0	(2,792,670)	0	1.045
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Veritas Capital Partners BII, L.L.C.	04/15/2020	3	0	19,517,804	0	0.850
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.	12/10/2018	3	0	241,025	0	0.870
000000-00-0	Thoma Bravo Discover Fund III, L.P. - PICA	Chicago	IL	Thoma Bravo Discover Partners III, L.P.	06/11/2021	3	6,105,721	7,302,938	0	1.108
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.	05/31/2016	3	0	551,109	0	0.716
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.	02/14/2019	3	0	7,830,241	0	0.480
000000-00-0	Thoma Bravo Fund XIV, L.P. - PICA	Chicago	IL	Thoma Bravo Partners XIV, L.P.	04/15/2021	3	3,552,987	26,322,137	0	0.965
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	THL Equity Advisors VI, LLC	11/01/2012	3	0	(751)	0	0.751
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC	07/27/2018	1	0	7,715,975	0	3.311
000000-00-0	TPG Biotechnology Partners II Liquidating Trust - PICA	Fort Worth	TX	TPG Biotechnology GenPar II, L.P.	02/26/2021	1	3,637	0	0	0.127
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.	10/01/2019	3	0	1,429,367	0	0.539
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	TPG GENPAR VI, L.P.	11/01/2012	3	0	54,467	0	0.083
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP	09/12/2014	3	0	37,018	0	0.556
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Stone Point Capital LLC	04/08/2020		0	11,563,650	0	0.357
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC	12/28/2017	3	0	2,466,129	0	2.484
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC	06/12/2020	3	0	2,385,100	0	3.947
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC	02/08/2019	3	0	2,484,080	0	1.242
000000-00-0	Trivest Growth Investment Fund II, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC	04/09/2021		410,855	1,642,704	0	3.107
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC	01/17/2017	3	0	(1,442,018)	0	6.348
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.	06/05/2019	2	0	203,509	0	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.	01/18/2019		0	2,034,979	0	0.443
000000-00-0	VIP IV LP - PICA	London	GBR	Vitruvian General Partner LLP	12/23/2020		0	2,822,083	0	0.600
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Waterton Venture XIV GP, L.L.C.	12/23/2020		0	5,341,268	0	3.876
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA	Palm Beach Gardens	FL	Westbrook Realty Management XI, L.P.	12/22/2020		0	2,298,381	0	0.670
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle	DE	Whitehorse Liquidity Partners Inc.	10/31/2019	2	0	3,198,886	0	1.036
1999999. Joint Venture Interests - Common Stock - Unaffiliated							125,500,835	768,361,493	0	XXX
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC	02/29/2016	1	0	1,626,407	0	98.000
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	05/27/2010	13	0	7,709,077	0	81.810
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC	12/18/2013	3	0	(4,453,763)	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential	06/27/2018	13	56,425	151,217,175	0	13.160
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	The Prudential Insurance Company of America	05/06/2019		0	5,000,000	0	100.000
000000-00-0	PGIM Fixed Income Alternatives Fund, LP - Global Macro (U.S.) Series - PICA	Newark	NJ	PGIM Fixed Income Alternatives GP, LLC	08/01/2021	4	12,500,000	0	0	0.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP	02/08/2017	2	0	32,152,338	0	71.241
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	PruVen Capital Partners GP, LLC	09/21/2020		0	63,130,969	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	10/01/2013		0	112,975	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated							12,556,425	256,495,177	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC	07/14/2017		0	167,108	0	80.000
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	CCP 5 GP LLP	09/24/2020		0	46,908,961	0	2.409
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Manageco X, LLC	03/25/2020		0	3,769,473	0	1.500
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.	03/24/2017		0	26,536,608	0	26.379
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	77,382,150	0	XXX
000000-00-0	333 Hennepin Investor LLC - STAT	Saint Paul	MN	PGIM, INC	12/31/2017		0	423,000	0	90.000
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	PGIM, INC	06/30/2020		0	3,200,000	0	0.000
000000-00-0	Rock Global LLC - STAT	London	GBR	PGIM, INC	03/05/2012		0	638,899	0	100.000

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
2299999. Joint Venture Interests - Real Estate - Affiliated							0	4,261,899	0	XXX
000000-00-0	Cottage Street Investments, LLC	Newark	NJ	Prudential	12/31/2008		0	1,000,000	0	100.000
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.a.	03/27/2020		0	354,750	0	100.000
000000-00-0	Prudential Impact Investments Mortgage Loans LLC	Newark	NJ	The Prudential Insurance Company of America	01/27/2016		0	24,714,024	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential	04/26/2018		0	26,777	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	26,095,552	0	XXX
000000-00-0	CEI Wind JV, LLC - PICA	New York	NY	CEI Holdco SPV, L.P.	09/30/2021		15,262,970	0	0	0.000
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Island C-III Holdings LLC	03/31/2010	2	0	167,414	0	0.581
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO	Newark	NJ	Direct	04/30/2012		0	7,808,381	0	100.000
2599999. Joint Venture Interests - Other - Unaffiliated							15,262,970	7,975,795	0	XXX
000000-00-0	Bonavista Energy Corp. - PICA	Alberta	CAN	PGIM, Inc.	09/29/2020		0	52,126,592	0	18.344
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF	Wilmington	DE	Direct	01/02/2014		0	10,228,933	0	100.000
000000-00-0	Prudential Retirement Holdings	Newark	NJ	Direct	10/10/2008		0	10,000,000	0	100.000
000000-00-0	PRUDENTIAL SELECT STRATEGIES LLC	Wilmington	DE	Direct	10/14/2016		0	2,524,615	0	100.000
000000-00-0	Tensator Group Limited	Milton Keynes	GBR	Tensator Group Limited	12/31/2015	3	0	8,052,755	0	30.000
2699999. Joint Venture Interests - Other - Affiliated							0	82,932,896	0	XXX
000000-00-0	Mason Square State Credit	Irvine	CA	Mason Square II LLC	02/22/2021		4,022,663	0	0	40.500
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							4,022,663	0	0	XXX
000000-00-0	U.S.A. Institutional Tax Credit Fund CXXXV L.P. - PICA	Greenwich	CT	Richman U.S.A. Tax Credit CXXXV LLC	07/13/2021		25,000,000	0	0	11.416
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							25,000,000	0	0	XXX
000000-00-0	Elm Place - PICA	Dallas	TX	Stonehenge Capital	04/16/2021		2,387,500	0	0	50.000
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							2,387,500	0	0	XXX
000000-00-0	RJTCF-48 State Tax Credit Fund L.L.C. - PICA	St. Petersburg	FL	RAYMOND JAMES TAX CREDIT FUND XX L.L.C.	09/23/2021		2,434,126	0	0	15.026
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							2,434,126	0	0	XXX
	B Lab Company Promissory Note	Wayne	PA	B Lab Company	12/29/2021		2,732,644	0	0	100.000
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct	11/30/2011		0	51,115	0	100.000
4699999. Any Other Class of Assets - Unaffiliated							2,732,644	51,115	0	XXX
000000-00-0	Connecticut General Life Separate Accounts		CT	Direct	11/29/2004		0	204,330	0	100.000
4799999. Any Other Class of Assets - Affiliated							0	204,330	0	XXX
4899999. Total - Unaffiliated							177,340,737	853,770,553	0	XXX
4999999. Total - Affiliated							13,246,657	369,334,923	0	XXX
5099999 - Totals							190,587,395	1,223,105,476	0	XXX

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PRIAC Property Acquisitions, LLC - GPSA	Hartford	CT	Asset Disposed	10/31/2021	11/03/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - DC	Atlanta	GA	Asset was dissolved	11/30/2018	09/01/2021	0	690,232	0	0	0	690,232	0	690,232	690,232	0	0	0	0
000000-00-0	Edison Place Senior Note, LLC	Newark	NJ	Asset Disposed	04/30/2008	12/28/2021	0	2,381,171	0	0	0	2,381,171	0	2,381,171	54,413	0	(2,326,757)	(2,326,757)	0
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - LTC	Atlanta	GA	Partial Disposition	09/01/2021	11/18/2021	0	0	0	0	0	0	0	650,000	650,000	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA	Partial Disposition	03/31/2010	12/31/2021	0	0	0	0	0	0	0	(654,931)	(654,931)	0	0	0	0
000000-00-0	Deeded in Prior Year						0	0	0	0	0	0	0	0	0	0	0	0	2,500,000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							0	3,071,403	0	0	0	3,071,403	0	3,066,472	739,715	0	(2,326,757)	(2,326,757)	2,500,000
000000-00-0	Accel-KKR Capital Partners VI, LP - PICA	Menlo Park	CA	Partial Disposition	02/10/2021	12/17/2021	0	0	0	0	0	0	0	573,340	573,340	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was dissolved	10/30/2007	03/31/2021	0	274,467	0	0	0	274,467	0	274,501	274,467	(34)	0	(34)	(294,188)
000000-00-0	Accession Purpose Trust - PICA	Hamilton	BMU	Partial Disposition	06/30/2021	12/31/2021	0	0	0	0	0	0	0	3,780	3,812	32	0	32	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Partial Disposition	11/16/2015	11/30/2021	0	0	0	0	0	0	0	70,884	70,884	0	0	0	0
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Partial Disposition	07/22/2019	12/06/2021	0	0	0	0	0	0	0	15,191	15,191	0	0	0	0
000000-00-0	Acrisure HP SCF Investor, LP - PICA	New York	NY	Asset was dissolved	12/05/2018	04/14/2021	0	(1,769,906)	0	0	0	(1,769,906)	0	10,524,291	10,524,291	0	0	0	4,655,709
000000-00-0	Acumen Capital Markets I LP	New York	NY	Partial Disposition	09/01/2009	12/29/2021	0	0	0	0	0	0	0	247,291	247,291	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Partial Disposition	10/21/2019	11/30/2021	0	0	0	0	0	0	0	123,750	123,750	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	78,765	0	(78,765)	0	(78,765)	0
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	Partial Disposition	06/18/2018	12/31/2021	0	0	0	0	0	0	0	1,553,130	1,553,130	0	0	0	0
000000-00-0	Altaris Health Partners V, L.P. - PICA	New York	NY	Partial Disposition	04/22/2021	11/11/2021	0	0	0	0	0	0	0	908	908	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	Partial Disposition	01/21/2016	12/31/2021	0	0	0	0	0	0	0	59,975	59,975	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Partial Disposition	10/30/2019	12/31/2021	0	0	0	0	0	0	0	400,000	400,000	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Partial Disposition	01/19/2016	11/30/2021	0	0	0	0	0	0	0	84,715	84,715	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Partial Disposition	03/28/2019	12/31/2021	0	0	0	0	0	0	0	235,195	235,195	0	0	0	0
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1	Middleburg Heights	OH	Asset was dissolved	05/31/2013	12/31/2021	0	106,126	0	0	0	106,126	0	106,126	106,126	0	0	0	(106,126)
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N2	Middleburg Heights	OH	Asset was dissolved	06/30/2013	12/31/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)	Middleburg Heights	OH	Asset was dissolved	05/31/2013	12/31/2021	0	1,371,639	0	0	0	1,371,639	0	1,371,639	1,371,639	0	0	0	(1,371,639)
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)	Middleburg Heights	OH	Asset was dissolved	05/31/2013	12/31/2021	0	57,434	0	0	0	57,434	0	57,434	57,434	0	0	0	(57,434)
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)	Middleburg Heights	OH	Asset was dissolved	05/31/2013	12/31/2021	0	1,914,450	0	0	0	1,914,450	0	1,914,450	1,914,450	0	0	0	(1,914,450)
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units	Middleburg Heights	OH	Asset was dissolved	05/31/2013	12/31/2021	0	25,135	0	0	0	25,135	0	25,135	25,135	0	0	0	(25,135)
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	Partial Disposition	12/23/2020	11/30/2021	0	0	0	0	0	0	0	50,400	50,400	0	0	0	0
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Partial Disposition	05/09/2019	12/31/2021	0	0	0	0	0	0	0	141,300	141,300	0	0	0	0
000000-00-0	Andreessen Horowitz LSV Fund II, L.P. - PICA	Menlo Park	NJ	Partial Disposition	01/26/2021	12/20/2021	0	0	0	0	0	0	0	64,000	64,000	0	0	0	0
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	Partial Disposition	11/10/2020	12/08/2021	0	0	0	0	0	0	0	416,456	416,456	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Partial Disposition	11/01/2012	12/28/2021	0	0	0	0	0	0	0	2,041,878	2,041,878	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Partial Disposition	12/10/2012	12/28/2021	0	0	0	0	0	0	0	6,701,547	6,701,547	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA	Asset was dissolved	10/26/2007	06/30/2021	0	117,985	0	0	0	117,985	0	151,377	151,377	0	0	0	(151,379)
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA	Partial Disposition	12/01/2011	11/29/2021	0	0	0	0	0	0	0	1,896,214	1,896,214	0	0	0	0
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA	Los Angeles	CA	Partial Disposition	04/15/2021	12/31/2021	0	0	0	0	0	0	0	86,577	86,577	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Partial Disposition	12/19/2016	12/31/2021	0	0	0	0	0	0	0	(2,958,087)	(2,958,087)	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Partial Disposition	08/26/2019	12/31/2021	0	0	0	0	0	0	0	373,570	373,570	0	0	0	0
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Asset was dissolved	12/10/2012	06/30/2021	0	8,097,615	0	0	0	8,097,615	0	8,103,470	8,103,470	0	0	0	(8,094,315)

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gable	FL	Partial Disposition	03/22/2017	12/31/2021	0	0	0	0	0	0	0	7,719,867	7,719,867	0	0	0	0
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Partial Disposition	11/06/2020	12/31/2021	0	0	0	0	0	0	0	11,224	11,224	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	92,301	0	(92,301)	0	(92,301)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Partial Disposition	12/10/2012	12/31/2021	0	0	0	0	0	0	0	113,774	0	(113,774)	0	(113,774)	0
000000-00-0	BCP V-S L.P.	New York	NY	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	144,418	144,418	0	0	0	0
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	Partial Disposition	11/01/2012	12/15/2021	0	0	0	0	0	0	0	7,913,464	7,913,464	0	0	0	0
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CAN	Partial Disposition	12/17/2020	12/31/2021	0	0	0	0	0	0	0	220,684	220,684	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Partial Disposition	02/05/2016	12/31/2021	0	0	0	0	0	0	0	413,651	413,651	0	0	0	0
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Partial Disposition	09/18/2017	12/31/2021	0	0	0	0	0	0	0	2,595,215	2,595,215	0	0	0	0
000000-00-0	Blackstone BioMed Life Science Real Estate L.P.- PICA 2	New York	NY	Partial Disposition	10/23/2020	12/23/2021	0	0	0	0	0	0	0	21,065	21,065	0	0	0	0
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA 3	New York	NY	Partial Disposition	05/14/2021	12/31/2021	0	0	0	0	0	0	0	19,996	19,996	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Partial Disposition	11/01/2012	11/30/2021	0	0	0	0	0	0	0	265,342	265,342	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	1,018,430	1,018,430	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Partial Disposition	11/01/2012	12/16/2021	0	0	0	0	0	0	0	1,674,949	1,674,949	0	0	0	0
000000-00-0	Blackstone Property Partners L.P.-PICA	New York	NY	Partial Disposition	12/24/2019	12/31/2021	0	0	0	0	0	0	0	344,027	344,027	0	0	0	0
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Partial Disposition	08/18/2015	12/31/2021	0	0	0	0	0	0	0	(740,920)	(740,920)	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Partial Disposition	01/31/2011	11/30/2021	0	0	0	0	0	0	0	224,646	224,646	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Partial Disposition	12/27/2017	12/31/2021	0	0	0	0	0	0	0	1,900,593	1,900,593	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Partial Disposition	07/15/2014	11/30/2021	0	0	0	0	0	0	0	39,486	39,486	0	0	0	0
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	Partial Disposition	11/27/2017	12/31/2021	0	0	0	0	0	0	0	306,712	306,712	0	0	0	0
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	Partial Disposition	07/20/2020	12/31/2021	0	0	0	0	0	0	0	248,281	248,281	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Partial Disposition	11/01/2012	12/17/2021	0	0	0	0	0	0	0	284,399	284,399	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Partial Disposition	12/31/2012	12/17/2021	0	0	0	0	0	0	0	334,953	334,953	0	0	0	0
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	Partial Disposition	01/15/2021	12/31/2021	0	0	0	0	0	0	0	327,413	327,413	0	0	0	0
000000-00-0	CCP IX LP No. 1	London	GBR	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	2,115,057	2,115,057	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset Disposed	11/01/2012	12/31/2021	0	750,024	0	0	0	750,024	0	750,024	750,024	0	0	0	(750,024)
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Partial Disposition	11/01/2012	12/08/2021	0	0	0	0	0	0	0	757,406	757,406	0	0	0	0
000000-00-0	Centerbridge Capital Partners III, L.P. - PICA	New York	NY	Partial Disposition	05/21/2015	12/31/2021	0	0	0	0	0	0	0	112,785	112,785	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Partial Disposition	11/01/2012	12/08/2021	0	0	0	0	0	0	0	850,762	850,762	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was dissolved	11/01/2012	02/16/2021	0	108,829	0	0	0	108,829	0	155,169	155,169	0	0	0	(111,154)
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Partial Disposition	11/01/2012	11/15/2021	0	0	0	0	0	0	0	805,728	805,728	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY	Asset was dissolved	11/23/2011	02/16/2021	0	26,433	0	0	0	26,433	0	26,433	26,433	0	0	0	(26,433)
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Partial Disposition	05/31/2013	12/31/2021	0	0	0	0	0	0	0	612,438	612,438	0	0	0	0
000000-00-0	Charles River Partnership XII, LP (VZ)	Cambridge	MA	Asset was dissolved	12/10/2012	03/26/2021	0	1,535,976	0	0	0	1,535,976	0	1,581,420	1,581,420	0	0	0	(1,581,420)
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Transfer to Passaic	12/24/2013	12/31/2021	0	12,902,413	0	0	0	12,902,413	0	108,115,058	115,308,853	0	7,193,795	7,193,795	(6,466,257)
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	Partial Disposition	11/01/2012	12/02/2021	0	0	0	0	0	0	0	120,117	120,117	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	Partial Disposition	03/27/2018	12/31/2021	0	0	0	0	0	0	0	111,614	111,614	0	0	0	0
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P. - PICA	Grand Cayman	CYM	Partial Disposition	09/23/2021	12/31/2021	0	0	0	0	0	0	0	201,977	201,977	0	0	0	0
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Partial Disposition	05/22/2020	12/30/2021	0	0	0	0	0	0	0	261,781	261,781	0	0	0	0
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA	Santa Monica	CA	Partial Disposition	02/05/2021	12/31/2021	0	0	0	0	0	0	0	264,228	264,228	0	0	0	0

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Collagen Holdings, LLC - PICA	Oakland	NJ	Partial Disposition	08/01/2019	10/01/2021	0	0	0	0	0	0	0	3,003,440	3,003,440	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	GGY	Partial Disposition	11/01/2012	06/30/2021	0	0	0	0	0	0	0	29,607	29,607	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Partial Disposition	03/30/2018	11/29/2021	0	0	0	0	0	0	0	134,206	134,206	0	0	0	0
000000-00-0	Consonance Private Equity II, L.P. - PICA	New York	NY	Partial Disposition	12/17/2020	12/20/2021	0	0	0	0	0	0	0	157,063	157,063	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Partial Disposition	08/07/2014	12/31/2021	0	0	0	0	0	0	0	(187,574)	(187,574)	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Partial Disposition	07/10/2015	11/12/2021	0	0	0	0	0	0	0	204,341	204,341	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Partial Disposition	12/11/2019	11/29/2021	0	0	0	0	0	0	0	573,821	573,821	0	0	0	0
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	Partial Disposition	02/18/2014	12/31/2021	0	0	0	0	0	0	0	122,047	122,047	0	0	0	0
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	Partial Disposition	12/04/2018	12/31/2021	0	0	0	0	0	0	0	352,181	352,181	0	0	0	0
000000-00-0	CVC Capital Partners VIII (A) L.P. - PICA	Jersey	JEY	Partial Disposition	12/14/2021	12/31/2021	0	0	0	0	0	0	0	311,447	311,447	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Partial Disposition	05/17/2016	12/31/2021	0	0	0	0	0	0	0	6,052,044	6,052,044	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Partial Disposition	06/05/2019	12/31/2021	0	0	0	0	0	0	0	2,535,693	2,535,693	0	0	0	0
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	Partial Disposition	03/29/2019	12/31/2021	0	0	0	0	0	0	0	3,367,985	3,367,985	0	0	0	0
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC	New York	NY	Partial Disposition	04/12/2017	04/23/2021	0	0	0	0	0	0	0	277,392	277,392	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	Partial Disposition	11/28/2011	12/28/2021	0	0	0	0	0	0	0	2,076,944	2,076,944	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington	DC	Partial Disposition	12/13/2013	12/31/2021	0	0	0	0	0	0	0	1,406,671	1,406,671	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Partial Disposition	04/22/2014	12/31/2021	0	0	0	0	0	0	0	3,271,331	3,271,331	0	0	0	0
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Partial Disposition	03/27/2013	12/31/2021	0	0	0	0	0	0	0	1,316,731	1,316,731	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	06/05/2019	12/31/2021	0	0	0	0	0	0	0	285,187	285,187	0	0	0	0
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	08/13/2021	12/20/2021	0	0	0	0	0	0	0	577,590	577,590	0	0	0	0
000000-00-0	EQT IX (No.1) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	02/05/2021	12/14/2021	0	0	0	0	0	0	0	6,653,626	6,653,626	0	0	0	0
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	02/05/2021	12/20/2021	0	0	0	0	0	0	0	382,514	382,514	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	2,398	0	(2,398)	0	(2,398)	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	11,734,710	8,766,533	(2,968,177)	0	(2,968,177)	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Partial Disposition	08/10/2018	12/31/2021	0	0	0	0	0	0	0	330,946	330,946	0	0	0	0
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Partial Disposition	07/18/2018	12/31/2021	0	0	0	0	0	0	0	592,269	592,269	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Partial Disposition	12/10/2012	11/24/2021	0	0	0	0	0	0	0	1,057,000	1,057,000	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Partial Disposition	12/10/2012	11/24/2021	0	0	0	0	0	0	0	140,844	140,844	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Partial Disposition	11/01/2012	11/24/2021	0	0	0	0	0	0	0	224,632	224,632	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was dissolved	11/01/2012	06/30/2021	0	13,555,896	0	0	0	13,555,896	0	13,555,896	13,555,896	0	0	0	(13,555,896)
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	486,804	486,804	0	0	0	0
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Partial Disposition	01/26/2021	12/28/2021	0	0	0	0	0	0	0	318,691	318,691	0	0	0	0
000000-00-0	Friedman Fleischer & Lowe LLC	San Francisco	CA	Partial Disposition	01/14/1999	12/21/2021	0	0	0	0	0	0	0	42,490	42,490	0	0	0	0
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Partial Disposition	11/21/2017	12/31/2021	0	0	0	0	0	0	0	128,928	128,928	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	Partial Disposition	01/14/2020	12/31/2021	0	0	0	0	0	0	0	180,000	180,000	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker	New York	NY	Partial Disposition	06/30/2020	03/22/2021	0	0	0	0	0	0	0	5,127,218	5,127,218	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Partial Disposition	07/03/2019	12/31/2021	0	0	0	0	0	0	0	379,183	379,183	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Partial Disposition	04/28/2017	11/22/2021	0	0	0	0	0	0	0	538,920	538,920	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Partial Disposition	07/08/2019	12/31/2021	0	0	0	0	0	0	0	101,862	101,862	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Partial Disposition	10/05/2017	11/22/2021	0	0	0	0	0	0	0	85,559	85,559	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Partial Disposition	06/20/2018	12/31/2021	0	0	0	0	0	0	0	153,847	153,847	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Partial Disposition	03/09/2020	11/23/2021	0	0	0	0	0	0	0	200,000	200,000	0	0	0	0
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Partial Disposition	08/02/2021	11/22/2021	0	0	0	0	0	0	0	34,389	34,389	0	0	0	0
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Partial Disposition	09/09/2020	11/23/2021	0	0	0	0	0	0	0	116,126	116,126	0	0	0	0
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Partial Disposition	09/30/2020	11/23/2021	0	0	0	0	0	0	0	93,362	93,362	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	George Town	CYM	Asset Disposed	11/01/2012	12/31/2021	0	(22,644)	0	0	0	(22,644)	0	193,949	122,735	0	(71,214)	(71,214)	31,283
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	Partial Disposition	11/01/2012	12/22/2021	0	0	0	0	0	0	0	12,579	12,579	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	Asset Disposed	12/10/2007	12/31/2021	0	(12,130)	0	0	0	(12,130)	0	87,092	51,643	0	(35,449)	(35,449)	23,457
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Partial Disposition	09/22/2016	12/31/2021	0	0	0	0	0	0	0	5,055,825	5,055,825	0	0	0	0
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	Partial Disposition	08/14/2017	12/31/2021	0	0	0	0	0	0	0	1,800,476	1,800,476	0	0	0	0
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	Partial Disposition	05/04/2018	12/31/2021	0	0	0	0	0	0	0	375,426	375,426	0	0	0	0
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	Partial Disposition	09/07/2021	12/31/2021	0	0	0	0	0	0	0	104,054	104,054	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Partial Disposition	07/13/2018	12/31/2021	0	0	0	0	0	0	0	76,417	76,417	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Partial Disposition	10/25/2018	12/31/2021	0	0	0	0	0	0	0	76,417	76,417	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Partial Disposition	12/18/2020	12/23/2021	0	0	0	0	0	0	0	175,722	175,722	0	0	0	0
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Partial Disposition	09/28/2016	12/31/2021	0	0	0	0	0	0	0	27,964	27,964	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Partial Disposition	04/07/2020	12/31/2021	0	0	0	0	0	0	0	80,307	80,307	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Partial Disposition	07/28/2017	12/31/2021	0	0	0	0	0	0	0	1,077,509	1,077,509	0	0	0	0
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA	New York	NY	Partial Disposition	09/30/2019	11/30/2021	0	0	0	0	0	0	0	19,593	19,593	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Partial Disposition	11/01/2012	11/30/2021	0	0	0	0	0	0	0	15,192	15,192	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)	New York	NY	Partial Disposition	09/30/2019	11/12/2021	0	0	0	0	0	0	0	32,153	32,153	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	Partial Disposition	12/31/2012	11/12/2021	0	0	0	0	0	0	0	24,931	24,931	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Partial Disposition	02/09/2011	12/27/2021	0	0	0	0	0	0	0	1,062,957	1,062,957	0	0	0	0
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	Partial Disposition	10/28/2019	12/31/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Hudson Holdings I Cayman LP	Toronto	CYM	Partial Disposition	10/31/2019	12/22/2021	0	0	0	0	0	0	0	664,458	664,458	0	0	0	0
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	Partial Disposition	10/31/2019	12/31/2021	0	0	0	0	0	0	0	853,830	853,830	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Partial Disposition	04/27/2012	12/31/2021	0	0	0	0	0	0	0	1,213,400	1,213,400	0	0	0	0
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	Partial Disposition	08/24/2018	12/31/2021	0	0	0	0	0	0	0	165,369	165,369	0	0	0	0
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	Partial Disposition	04/09/2020	12/31/2021	0	0	0	0	0	0	0	87,697	87,697	0	0	0	0
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	Partial Disposition	11/27/2019	12/27/2021	0	0	0	0	0	0	0	119,517	119,517	0	0	0	0
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Partial Disposition	03/25/2020	12/31/2021	0	0	0	0	0	0	0	196,000	196,000	0	0	0	0
000000-00-0	Insight Partners XII, L.P. - PICA	New York	NY	Partial Disposition	07/15/2021	12/30/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Partial Disposition	03/14/2014	12/23/2021	0	0	0	0	0	0	0	1,993,097	1,993,097	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Partial Disposition	12/10/2012	12/17/2021	0	0	0	0	0	0	0	116,488	116,488	0	0	0	0
000000-00-0	IP III Mezzanine Partners, L.P.	New York	NY	Partial Disposition	06/23/2006	08/31/2021	0	0	0	0	0	0	0	1,178,705	1,178,705	0	0	0	0
000000-00-0	Italian Fine Foods Holdings L.P.	Dallas	TX	Asset Disposed	05/04/2018	12/28/2021	0	7,092,951	0	0	0	7,092,951	0	10,000,000	10,000,000	0	0	0	0
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	Partial Disposition	02/14/2019	12/31/2021	0	0	0	0	0	0	0	1,715,505	1,715,505	0	0	0	0
000000-00-0	K5 Private Investors, L.P. - PICA	Manhattan Beach	CA	Partial Disposition	06/29/2021	12/13/2021	0	0	0	0	0	0	0	134,938	134,938	0	0	0	0
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	Partial Disposition	12/19/2016	12/31/2021	0	0	0	0	0	0	0	9,520,970	9,520,970	0	0	0	0
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NY	Partial Disposition	12/18/2020	12/31/2021	0	0	0	0	0	0	0	(55,957)	(55,957)	0	0	0	0
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NY	Partial Disposition	12/18/2020	12/31/2021	0	0	0	0	0	0	0	162,683	162,683	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Partial Disposition	08/30/2017	12/31/2021	0	0	0	0	0	0	0	(829,526)	(829,526)	0	0	0	0
000000-00-0	Kohlberg TE Investors IX, L.P. - PICA	Mount Kisco	NY	Partial Disposition	12/18/2020	12/14/2021	0	0	0	0	0	0	0	2,409,806	2,409,806	0	0	0	0
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	Partial Disposition	08/18/2017	12/30/2021	0	0	0	0	0	0	0	5,582,891	5,582,891	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	54,019	54,019	0	0	0	0
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Partial Disposition	09/27/2018	12/31/2021	0	0	0	0	0	0	0	(1,052,505)	(1,052,505)	0	0	0	0
000000-00-0	Lion Industrial Trust - PICA 2	New York	NY	Partial Disposition	10/01/2021	10/15/2021	0	0	0	0	0	0	0	63,792	63,792	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Partial Disposition	12/19/2019	12/15/2021	0	0	0	0	0	0	0	128,600	128,600	0	0	0	0
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Partial Disposition	07/07/2021	12/31/2021	0	0	0	0	0	0	0	313,390	313,390	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	Partial Disposition	02/24/2020	12/31/2021	0	0	0	0	0	0	0	500,000	500,000	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Partial Disposition	02/21/2018	12/31/2021	0	0	0	0	0	0	0	98,497	98,497	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Partial Disposition	10/24/2017	12/31/2021	0	0	0	0	0	0	0	109,968	109,968	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Partial Disposition	11/01/2012	12/17/2021	0	0	0	0	0	0	0	141,533	141,533	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Partial Disposition	05/06/2013	12/31/2021	0	0	0	0	0	0	0	3,184,854	3,184,854	0	0	0	0
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Partial Disposition	02/27/2017	12/31/2021	0	0	0	0	0	0	0	1,462,899	1,462,899	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Partial Disposition	02/24/2012	12/31/2021	0	0	0	0	0	0	0	4,005,324	4,005,324	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Partial Disposition	04/17/2009	11/15/2021	0	0	0	0	0	0	0	480,000	480,000	0	0	0	0
000000-00-0	Montagu VI L.P. - PICA	London	GBR	Partial Disposition	04/01/2021	12/31/2021	0	0	0	0	0	0	0	628,508	628,508	0	0	0	0
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Partial Disposition	02/21/2020	11/17/2021	0	0	0	0	0	0	0	207,052	207,052	0	0	0	0
000000-00-0	New Enterprise Associates 10, Limited Partnership	Timonium	MD	Partial Disposition	11/01/2012	11/18/2021	0	0	0	0	0	0	0	2,501,555	2,501,555	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Partial Disposition	11/01/2012	11/09/2021	0	0	0	0	0	0	0	77,616	77,616	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	63,292	63,292	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Partial Disposition	05/30/2012	12/31/2021	0	0	0	0	0	0	0	1,435,843	1,435,843	0	0	0	0
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	Partial Disposition	07/12/2016	11/17/2021	0	0	0	0	0	0	0	59,950	59,950	0	0	0	0
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	Partial Disposition	09/30/2019	12/22/2021	0	0	0	0	0	0	0	117,476	117,476	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	106,780	98,796	(7,984)	0	(7,984)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	60,888	58,801	(2,087)	0	(2,087)	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Partial Disposition	11/01/2012	03/31/2021	0	0	0	0	0	0	0	75,968	72,717	(3,251)	0	(3,251)	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Partial Disposition	10/03/2017	11/01/2021	0	0	0	0	0	0	0	255,937	255,937	0	0	0	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Partial Disposition	11/22/2019	12/31/2021	0	0	0	0	0	0	0	433,593	433,593	0	0	0	0
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Partial Disposition	04/27/2021	11/29/2021	0	0	0	0	0	0	0	34,303	34,303	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA	Partial Disposition	12/10/2012	11/19/2021	0	0	0	0	0	0	0	534,020	534,020	0	0	0	0
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Partial Disposition	09/30/2019	12/31/2021	0	0	0	0	0	0	0	6,748,782	6,748,782	0	0	0	0
000000-00-0	OCM Opportunities Fund V, L.P.	Los Angeles	CA	Asset Disposed	11/01/2012	12/31/2021	0	42,685	0	0	0	42,685	0	44,939	44,939	0	0	0	(40,383)
000000-00-0	OCM Opportunities Fund VI, L.P.	Los Angeles	CA	Asset Disposed	11/01/2012	12/31/2021	0	293,382	0	0	0	293,382	0	293,591	293,591	0	0	0	(290,475)
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA	Partial Disposition	12/10/2012	11/15/2021	0	0	0	0	0	0	0	19,453	19,453	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Partial Disposition	11/01/2012	11/15/2021	0	0	0	0	0	0	0	4,445	4,445	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	4,720	4,720	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA	Partial Disposition	12/10/2012	12/31/2021	0	0	0	0	0	0	0	51,633	51,633	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Partial Disposition	07/20/2012	12/31/2021	0	0	0	0	0	0	0	192,495	192,495	0	0	0	0
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX	Partial Disposition	09/17/2013	12/31/2021	0	0	0	0	0	0	0	333,333	333,333	0	0	0	0
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong		Partial Disposition	11/30/2011	11/18/2021	0	0	0	0	0	0	0	549,637	549,637	0	0	0	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	Partial Disposition	01/15/2019	12/31/2021	0	0	0	0	0	0	0	573,602	573,602	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Partial Disposition	10/30/2017	12/14/2021	0	0	0	0	0	0	0	193,495	193,495	0	0	0	0
000000-00-0	One Rock Capital Partners III, LP - PICA	New York	NY	Partial Disposition	06/21/2021	12/28/2021	0	0	0	0	0	0	0	251,840	251,840	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	Partial Disposition	02/08/2021	12/31/2021	0	0	0	0	0	0	0	104,256	104,256	0	0	0	0
000000-00-0	Parthenon Investors II, LP	Dover	DE	Partial Disposition	11/01/2012	12/16/2021	0	0	0	0	0	0	0	810,919	810,919	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Partial Disposition	12/31/2017	12/31/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Partial Disposition	11/16/2017	12/31/2021	0	0	0	0	0	0	0	1,135,032	1,135,032	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Partial Disposition	09/06/2017	12/31/2021	0	0	0	0	0	0	0	4,324,322	4,324,322	0	0	0	0
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Partial Disposition	07/13/2021	12/27/2021	0	0	0	0	0	0	0	39,998	39,998	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	14,755	0	(14,755)	0	(14,755)	0
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Partial Disposition	02/10/2020	12/31/2021	0	0	0	0	0	0	0	315,384	315,384	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Partial Disposition	08/31/2019	12/31/2021	0	0	0	0	0	0	0	(1,101,667)	(1,101,667)	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA (2)	Luxembourg	LUX	Partial Disposition	09/30/2019	12/31/2021	0	0	0	0	0	0	0	1,203,254	1,203,254	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Partial Disposition	12/27/2019	12/29/2021	0	0	0	0	0	0	0	230,668	230,668	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Partial Disposition	10/21/2013	12/31/2021	0	0	0	0	0	0	0	358,012	358,012	0	0	0	0
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Partial Disposition	06/28/2018	12/31/2021	0	0	0	0	0	0	0	163,843	163,843	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Partial Disposition	03/11/2016	12/31/2021	0	0	0	0	0	0	0	15,188,030	15,188,030	0	0	0	0
000000-00-0	PRECap IV -PICA	MADISON	NJ	Partial Disposition	03/31/2018	12/31/2021	0	0	0	0	0	0	0	1,271,896	1,271,896	0	0	0	0
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI	Partial Disposition	11/01/2012	11/17/2021	0	0	0	0	0	0	0	231,767	231,767	0	0	0	0
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	4,187,397	4,187,397	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Partial Disposition	04/29/2005	12/31/2021	0	0	0	0	0	0	0	3,459,217	3,459,217	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Partial Disposition	10/16/2008	12/31/2021	0	0	0	0	0	0	0	359,086	359,086	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Partial Disposition	12/20/2012	12/31/2021	0	0	0	0	0	0	0	30,232,012	30,232,012	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Partial Disposition	04/21/2017	12/31/2021	0	0	0	0	0	0	0	90,886,233	90,886,233	0	0	0	0
000000-00-0	R3 (B), LP - PICA (Class S)	New York	NY	Partial Disposition	07/31/2014	10/31/2021	0	0	0	0	0	0	0	58,923	58,923	0	0	0	0
000000-00-0	SD Holding Company LLC- PICA	Chicago	IL	Partial Disposition	10/03/2017	12/27/2021	0	0	0	0	0	0	0	4,422,500	4,422,500	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Partial Disposition	12/10/2012	12/31/2021	0	0	0	0	0	0	0	2,482,000	2,482,000	0	0	0	0
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Partial Disposition	04/07/2020	12/31/2021	0	0	0	0	0	0	0	193,204	193,204	0	0	0	0
000000-00-0	Silver Lake Partners VI, L.P. - PICA	Menlo Park	NJ	Partial Disposition	01/06/2021	12/15/2021	0	0	0	0	0	0	0	227,773	227,773	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Partial Disposition	09/11/2018	12/31/2021	0	0	0	0	0	0	0	176,041	176,041	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Partial Disposition	06/12/2018	12/31/2021	0	0	0	0	0	0	0	608,503	608,503	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Partial Disposition	02/14/2019	12/29/2021	0	0	0	0	0	0	0	75,000	75,000	0	0	0	0
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Partial Disposition	05/04/2015	12/14/2021	0	0	0	0	0	0	0	60,263	60,263	0	0	0	0
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Partial Disposition	03/15/2019	12/14/2021	0	0	0	0	0	0	0	36,383	36,383	0	0	0	0
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	Partial Disposition	05/24/2017	12/27/2021	0	0	0	0	0	0	0	6,508,610	6,508,610	0	0	0	0
000000-00-0	Sixth Street Growth Partners (A), L.P. - PICA	Dallas	TX	Partial Disposition	06/05/2019	12/29/2021	0	0	0	0	0	0	0	44,987	44,987	0	0	0	0
000000-00-0	Sixth Street Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Partial Disposition	01/18/2019	12/29/2021	0	0	0	0	0	0	0	146,918	146,918	0	0	0	0
000000-00-0	SJF Ventures III, L.P.	Durham	NC	Partial Disposition	05/10/2013	03/25/2021	0	0	0	0	0	0	0	240,254	240,254	0	0	0	0
000000-00-0	Summit Partners Private Equity Fund VIII-B, L.P	Boston	MA	Partial Disposition	11/01/2012	12/31/2021	0	0	0	0	0	0	0	4,010,883	4,010,883	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Partial Disposition	11/01/2012	11/18/2021	0	0	0	0	0	0	0	115,943	115,943	0	0	0	0
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA	Partial Disposition	11/01/2012	12/21/2021	0	0	0	0	0	0	0	236,363	236,363	0	0	0	0
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA	Partial Disposition	11/01/2012	11/18/2021	0	0	0	0	0	0	0	89,913	89,913	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Boston	MA	Asset was dissolved	11/01/2012	06/30/2021	0	(80,352)	0	0	0	(80,352)	0	0	0	0	0	0	89,577
000000-00-0	TA X, L.P. (GM)	Boston	MA	Asset was dissolved	11/01/2012	06/30/2021	0	33,755	0	0	0	33,755	0	33,920	33,920	0	0	0	(33,920)
000000-00-0	TA X, L.P. (VZ)	Boston	MA	Asset was dissolved	12/10/2012	06/30/2021	0	121,239	0	0	0	121,239	0	121,829	121,829	0	0	0	(121,829)
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Partial Disposition	02/11/2019	12/23/2021	0	0	0	0	0	0	0	103,323	103,323	0	0	0	0
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Partial Disposition	02/01/2021	12/01/2021	0	0	0	0	0	0	0	87,631	87,631	0	0	0	0
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	Partial Disposition	11/19/2018	12/31/2021	0	0	0	0	0	0	0	406,406	406,406	0	0	0	0
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Partial Disposition	04/15/2020	12/21/2021	0	0	0	0	0	0	0	266,084	266,084	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Partial Disposition	12/10/2018	12/31/2021	0	0	0	0	0	0	0	50,580	50,580	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund III, L.P. - PICA	Chicago	IL	Partial Disposition	06/11/2021	12/13/2021	0	0	0	0	0	0	0	177,260	177,260	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Partial Disposition	11/01/2012	12/30/2021	0	0	0	0	0	0	0	231,677	231,677	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Partial Disposition	07/27/2018	12/31/2021	0	0	0	0	0	0	0	915,945	915,945	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Partial Disposition	11/01/2012	03/08/2021	0	0	0	0	0	0	0	9,165	9,165	0	0	0	0
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Partial Disposition	10/01/2019	12/15/2021	0	0	0	0	0	0	0	(425,768)	(425,768)	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX	Partial Disposition	11/01/2012	12/13/2021	0	0	0	0	0	0	0	480,737	480,737	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Partial Disposition	11/01/2012	12/13/2021	0	0	0	0	0	0	0	184,800	184,800	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Partial Disposition	11/01/2012	12/23/2021	0	0	0	0	0	0	0	1,847,377	1,847,377	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Partial Disposition	09/12/2014	12/31/2021	0	0	0	0	0	0	0	98,031	98,031	0	0	0	0
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Partial Disposition	04/08/2020	12/30/2021	0	0	0	0	0	0	0	273,335	273,335	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Partial Disposition	02/07/2001	12/16/2021	0	0	0	0	0	0	0	8,293	8,293	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Partial Disposition	12/28/2017	12/31/2021	0	0	0	0	0	0	0	377,298	377,298	0	0	0	0
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Partial Disposition	06/12/2020	12/27/2021	0	0	0	0	0	0	0	114,149	114,149	0	0	0	0
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Partial Disposition	02/08/2019	12/23/2021	0	0	0	0	0	0	0	78,508	78,508	0	0	0	0
000000-00-0	Trivest Growth Investment Fund II, L.P. - PICA	Coral Gables	FL	Partial Disposition	04/09/2021	12/03/2021	0	0	0	0	0	0	0	205,298	205,298	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Partial Disposition	01/17/2017	12/31/2021	0	0	0	0	0	0	0	433,250	433,250	0	0	0	0
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	Partial Disposition	06/05/2019	12/29/2021	0	0	0	0	0	0	0	125,425	125,425	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Partial Disposition	11/01/2012	03/31/2021	0	0	0	0	0	0	0	11,757	11,757	0	0	0	0
000000-00-0	VIP IV LP - PICA	London	GBR	Partial Disposition	12/23/2020	12/31/2021	0	0	0	0	0	0	0	328,251	328,251	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Partial Disposition	09/12/2016	12/31/2021	0	0	0	0	0	0	0	1,478,362	1,478,362	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Partial Disposition	02/23/2015	12/31/2021	0	0	0	0	0	0	0	140,578	140,578	0	0	0	0
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Partial Disposition	12/23/2020	12/06/2021	0	0	0	0	0	0	0	246,846	246,846	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Garden	FL	Partial Disposition	07/18/2016	12/31/2021	0	0	0	0	0	0	0	402,698	402,698	0	0	0	0
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA	Palm Beach Gardens	FL	Partial Disposition	12/22/2020	12/31/2021	0	0	0	0	0	0	0	(14,818)	(14,818)	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle	DE	Partial Disposition	10/31/2019	12/31/2021	0	0	0	0	0	0	0	1,571,782	1,571,782	0	0	0	0
	Deeded in Prior Year						0	0	0	0	0	0	0	0	0	0	0	0	1,374,473
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	46,543,401	0	0	0	46,543,401	0	500,047,966	503,851,608	(3,283,491)	7,087,132	3,803,642	(28,817,958)
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Partial Disposition	02/29/2016	12/31/2021	0	0	0	0	0	0	0	803,105	803,105	0	0	0	0
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	Partial Disposition	12/18/2013	12/31/2021	0	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Partial Disposition	06/27/2018	12/31/2021	0	0	0	0	0	0	0	80,482,951	74,475,280	0	(6,007,671)	(6,007,671)	0
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	Partial Disposition	05/06/2019	10/08/2021	0	0	0	0	0	0	0	(5,000,000)	(5,000,000)	0	0	0	0
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	Partial Disposition	10/01/2013	12/31/2021	0	0	0	0	0	0	0	165,983,303	165,983,303	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	242,369,359	236,361,688	0	(6,007,671)	(6,007,671)	0
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Partial Disposition	03/25/2020	12/31/2021	0	0	0	0	0	0	0	12,641	12,641	0	0	0	0
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was dissolved	11/07/2006	06/30/2021	1,327,322	6,189,484	0	0	0	6,189,484	1,327,322	7,677,509	6,349,561	(1,327,948)	0	(1,327,948)	(6,225,840)
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PICA	MADISON	NJ	Asset was dissolved	01/15/2013	06/30/2021	0	926,933	0	0	0	926,933	0	926,933	926,933	0	0	0	(926,933)
000000-00-0	Tucker Development and Acquisition Fund II, L.P.	Highland Park	IL	Asset was dissolved	05/22/2015	06/30/2021	0	6,236,203	0	0	0	6,236,203	0	6,793,168	6,793,168	0	0	0	(6,793,168)
	Deeded in Prior Year						0	0	0	0	0	0	0	0	0	0	0	0	235,920
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,327,322	13,352,620	0	0	0	13,352,620	1,327,322	15,410,251	14,082,303	(1,327,948)	0	(1,327,948)	(13,710,021)
000000-00-0	2000 Collins, LLC - Parking - STAT	Miami Beach	FL	Partial Disposition	09/30/2016	03/31/2021	0	0	0	0	0	0	0	45,858	45,858	0	0	0	0
000000-00-0	2000 Collins, LLC - Retail - STAT	Miami Beach	FL	Partial Disposition	06/30/2016	03/31/2021	0	0	0	0	0	0	0	(45,858)	6,632,377	0	6,678,235	6,678,235	0
000000-00-0	GA CLARENDON LLC	Arlington	VA	Asset was dissolved	07/22/2021	12/31/2021	48,457,828	(2,340,467)	0	0	0	(2,340,467)	0	46,117,360	78,103,082	0	31,985,722	31,985,722	0
000000-00-0	Rock Global LLC - STAT	London	GBR	Partial Disposition	12/31/2018	03/31/2021	0	0	0	0	0	0	0	54,177,068	83,397,160	0	29,220,092	29,220,092	0
2299999. Joint Venture Interests - Real Estate - Affiliated							48,457,828	(2,340,467)	0	0	0	(2,340,467)	0	100,294,428	168,178,477	0	67,884,049	67,884,049	0
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	Partial Disposition	03/31/2020	12/31/2021	0	0	0	0	0	0	0	1,316,778	1,316,778	0	0	0	0
000000-00-0	PIP, LLC - Capital Management Account	Atlanta	GA	Asset was dissolved	06/26/2009	09/30/2021	0	4,276	0	0	0	4,276	0	4,276	0	0	(4,276)	(4,276)	0
000000-00-0	PIP, LLC - Closed Block	Atlanta	GA	Asset was dissolved	12/31/2008	09/30/2021	0	6,072,186	0	0	0	6,072,186	0	6,072,186	576,949	0	(5,495,237)	(5,495,237)	0
000000-00-0	PIP, LLC - Defined Contribution Plan	Atlanta	GA	Asset was dissolved	03/31/2009	09/30/2021	0	8,907	0	0	0	8,907	0	8,907	8,843	0	(64)	(64)	0
000000-00-0	PIP, LLC - Group Alliance	Atlanta	GA	Asset was dissolved	09/25/2009	09/30/2021	0	70,562	0	0	0	70,562	0	70,562	(19,892)	0	(90,453)	(90,453)	0
000000-00-0	PIP, LLC - Group Annuity	Atlanta	GA	Asset was dissolved	06/26/2009	09/30/2021	0	164,534	0	0	0	164,534	0	164,534	0	0	(164,534)	(164,534)	0
000000-00-0	PIP, LLC - Group Disability	Atlanta	GA	Asset was dissolved	06/30/2009	09/30/2021	0	988,056	0	0	0	988,056	0	988,056	1,010,792	0	22,736	22,736	0
000000-00-0	PIP, LLC - Group Life	Atlanta	GA	Asset was dissolved	03/31/2009	09/30/2021	0	1,241,663	0	0	0	1,241,663	0	1,241,663	238,012	0	(1,003,651)	(1,003,651)	0
000000-00-0	PIP, LLC - Guaranteed Products (GPSA)	Atlanta	GA	Asset was dissolved	06/30/2009	09/30/2021	0	1,353	0	0	0	1,353	0	1,353	681	0	(672)	(672)	0
000000-00-0	PIP, LLC - Individual Annuities Deferred	Atlanta	GA	Asset was dissolved	03/31/2009	09/30/2021	0	981,551	0	0	0	981,551	0	981,551	1,145,835	0	164,285	164,285	0
000000-00-0	PIP, LLC - Individual Life Long Term	Atlanta	GA	Asset was dissolved	06/26/2009	09/30/2021	0	103,832	0	0	0	103,832	0	103,832	0	0	(103,832)	(103,832)	0
000000-00-0	PIP, LLC - Individual Life Short Term	Atlanta	GA	Asset was dissolved	09/25/2009	09/30/2021	0	1	0	0	0	1	0	1	0	0	(1)	(1)	0
000000-00-0	PIP, LLC - INTL REINSURANCE LP	Atlanta	GA	Asset was dissolved	06/30/2009	09/30/2021	0	8,285	0	0	0	8,285	0	8,285	8,036	0	(249)	(249)	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PIP, LLC - Legacy S&RA	Atlanta	GA	Asset was dissolved	02/28/2015	09/30/2021	0	11,472,004	0	0	0	11,472,004	0	11,472,004	0	0	(11,472,004)	(11,472,004)	0
000000-00-0	PIP, LLC - Structured Settlement Account	Atlanta	GA	Asset was dissolved	09/30/2009	09/30/2021	0	0	0	0	0	0	0	0	(80,642)	0	(80,642)	(80,642)	0
000000-00-0	Prudential Impact Investments Mortgage Loans LLC	Newark	NJ	Partial Disposition	01/27/2016	12/31/2021	0	0	0	0	0	0	0	24,714,024	24,714,024	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Partial Disposition	03/26/2018	12/31/2021	0	0	0	0	0	0	0	(2,731,915)	(2,731,915)	0	0	0	0
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Partial Disposition	04/26/2018	12/31/2021	0	0	0	0	0	0	0	(287)	(287)	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	21,117,210	0	0	0	21,117,210	0	44,415,810	26,187,214	0	(18,228,594)	(18,228,594)	0
000000-00-0	B Lab IP, LLC	Wayne	PA	Asset Disposed	06/07/2012	12/31/2021	0	3,081,844	0	0	0	3,081,844	0	3,081,844	3,332,644	0	250,800	250,800	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Partial Disposition	03/31/2010	12/31/2021	0	0	0	0	0	0	0	2,046	2,046	0	0	0	0
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Partial Disposition	12/31/2013	12/07/2021	0	0	0	0	0	0	0	238,095	238,095	0	0	0	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Partial Disposition	12/31/2013	12/31/2021	0	0	0	0	0	0	0	1,588,410	1,588,410	0	0	0	0
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA	New York	NY	Asset was dissolved	09/22/2014	09/30/2021	0	(9,298,509)	0	0	0	(9,298,509)	0	12,933,579	9,656,857	0	(3,276,721)	(3,276,721)	0
000000-00-0	Green Pastures Wind Project Investor II, LLC- PICA	New York	NY	Asset was dissolved	02/27/2015	09/30/2021	0	(3,238,110)	0	0	0	(3,238,110)	0	12,295,165	5,667,002	0	(6,628,163)	(6,628,163)	0
000000-00-0	Modern Bank Partners LLC	New York	NY	Partial Disposition	12/27/2007	12/31/2021	0	0	0	0	0	0	0	69,719	69,719	0	0	0	0
000000-00-0	NNE Holding LLC - Preferred	Charleston	WV	Transfer to Schedule D	06/29/2015	01/01/2021	0	(23,327,144)	0	0	0	(23,327,144)	0	27,996,909	51,324,053	0	23,327,144	23,327,144	0
000000-00-0	NNE Holding LLC - Super Senior Preferred	Charleston	WV	Transfer to Schedule D	12/31/2020	01/01/2021	0	0	0	0	0	0	0	12,080,000	12,080,000	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Partial Disposition	12/16/2014	12/30/2021	0	0	0	0	0	0	0	373,481	373,481	0	0	0	0
000000-00-0	Polaris Generation LLC - PICA	Overland Park	KS	Partial Disposition	12/31/2014	12/31/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO	Newark	NJ	Partial Disposition	04/30/2012	03/31/2021	0	0	0	0	0	0	0	666,027	666,027	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Partial Disposition	04/07/2015	11/30/2021	0	0	0	0	0	0	0	1,154,688	1,154,688	0	0	0	0
000000-00-0	Sky Global Power One, LLC -PICA	Houston	TX	Asset was dissolved	04/16/2015	06/17/2021	0	0	0	0	0	0	0	0	9,113,905	0	9,113,905	9,113,905	0
	Deeded in Prior Year						0	0	0	0	0	0	0	0	0	0	0	0	11,140
2599999. Joint Venture Interests - Other - Unaffiliated							0	(32,781,919)	0	0	0	(32,781,919)	0	72,479,963	95,266,927	0	22,786,965	22,786,965	11,140
000000-00-0	PRU Insurance Agency LLC	Avon	CT	Partial Disposition	06/30/2006	03/31/2021	0	0	0	0	0	0	0	16,000,000	16,000,000	0	0	0	0
000000-00-0	PRU Insurance Agency LLC	Avon	CT	Partial Disposition	06/30/2006	03/31/2021	0	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	41,000,000	41,000,000	0	0	0	0
023138-AA-8	AMBAC ASSURANCE CORPORATION SURPLUS NOTE		WI	Asset was dissolved	02/12/2018	05/27/2021	0	0	0	0	0	0	0	74,090	99,100	0	25,010	25,010	(2,153)
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	74,090	99,100	0	25,010	25,010	(2,153)
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Partial Disposition	01/24/2012	12/15/2021	0	0	0	0	0	0	0	4,514,117	4,514,117	0	0	0	0
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Partial Disposition	02/11/2011	12/15/2021	0	0	0	0	0	0	0	1,542,158	1,542,158	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Partial Disposition	10/03/2011	12/15/2021	0	0	0	0	0	0	0	1,882,007	1,882,007	0	0	0	0
000000-00-0	National Equity Fund 1997 Limited Partnership	Chicago	IL	Asset was dissolved	10/21/2008	06/30/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	NATIONAL EQUITY FUND 2001 LLC	Chicago	IL	Asset was dissolved	10/22/2008	06/30/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Partial Disposition	09/27/2016	12/29/2021	0	0	0	0	0	0	0	1,721,012	1,721,012	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Partial Disposition	07/02/2018	12/29/2021	0	0	0	0	0	0	0	1,364,931	1,364,931	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Partial Disposition	12/22/2011	12/15/2021	0	0	0	0	0	0	0	4,835,123	4,835,123	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Partial Disposition	02/28/2012	12/15/2021	0	0	0	0	0	0	0	2,244,822	2,244,822	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	18,104,170	18,104,170	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Partial Disposition	09/18/2018	12/29/2021	0	0	0	0	0	0	0	216,998	216,998	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	216,998	216,998	0	0	0	0
P4045*-AA-0	Financiera Fortaleza SA de CV Promissory Note	Mexico City	MEX	Asset was dissolved	12/25/2018	01/29/2021	4,356,227	0	0	0	0	0	88,218	4,444,444	4,292,036	(152,408)	0	(152,408)	46,249
90185#-AA-2	Two Center St Urban Renewal Bridge Loan	New Jersey	NJ	Partial Disposition	09/30/2020	03/31/2021	0	0	0	0	0	0	0	2,254,947	2,254,947	0	0	0	0
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Partial Disposition	11/30/2011	12/31/2021	0	0	0	0	0	0	0	8,633	8,633	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							4,356,227	0	0	0	0	0	88,218	6,708,024	6,555,616	(152,408)	0	(152,408)	46,249
000000-00-0	Connecticut General Life Separate Accounts		CT	Partial Disposition	11/29/2004	03/31/2021	0	0	0	0	0	0	0	32,601,766	44,011,779	0	11,410,013	11,410,013	0
4799999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	32,601,766	44,011,779	0	11,410,013	11,410,013	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4899999. Total - Unaffiliated							5,683,549	27,114,102	0	0	0	27,114,102	1,415,540	613,041,462	638,176,722	(4,763,847)	29,899,107	25,135,261	(42,472,744)
4999999. Total - Affiliated							48,457,828	21,848,146	0	0	0	21,848,146	0	463,747,835	516,478,873	0	52,731,039	52,731,039	2,500,000
5099999 - Totals							54,141,377	48,962,248	0	0	0	48,962,248	1,415,540	1,076,789,298	1,154,655,595	(4,763,847)	82,630,147	77,866,300	(39,972,744)

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	171,259	0	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub						171,259	0	0	XXX	XXX
0999999. Total Preferred Stocks						171,259	0	0	XXX	XXX
74408#-10-9	Pruco Life Insurance Company		79227		8BI	5,954,606,386	0	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey		13809		8BI	299,975,253	0	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance and Annuity Company		93629		8BI	1,495,239,643	0	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						7,749,821,282	0	0	XXX	XXX
000000-00-0	Lotus Reinsurance Company Ltd.				8BIV	124,076,363	0	0	250,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						124,076,363	0	0	XXX	XXX
19416#-10-4	Colico II, Inc.				8BIII	587,471,037	0	0	100.000	100.0
19417#-10-3	COLICO, INC.				8BIII	2,297,436,571	0	0	100.000	100.0
68568@-10-9	Orchard Street Acres, Inc.				8BIII	1,283,462,012	0	0	100.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	529,009,406	0	0	92.000	100.0
000000-00-0	PGIM Loan Originator				8BIII	164,874,102	0	0	100.000	73.0
1699999. Subtotal - Common Stock - Investment Sub						4,862,253,128	0	0	XXX	XXX
1899999. Total Common Stocks						12,736,150,773	0	0	XXX	XXX
1999999 - Totals						12,736,322,032	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
74443#-10-6	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S TREASURY BILL TREASURY BILL			12/21/2021	Nomura Securities Intl	03/24/2022	149,975,915	0	2,644	0	0	150,000,000	149,973,269	0	0	0.071	0.071	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/20/2021	Royal Bank of Scotland	03/24/2022	49,991,743	0	906	0	0	50,000,000	49,990,837	0	0	0.072	0.074	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/20/2021	Citadel Sec Institutional LLC	03/24/2022	24,995,729	0	469	0	0	25,000,000	24,995,260	0	0	0.075	0.076	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/08/2021	Deutsche Bank Securities Inc	03/10/2022	85,339,924	0	3,408	0	0	85,350,000	85,336,516	0	0	0.063	0.063	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/15/2021	Jefferies & Co, Inc	03/17/2022	19,997,875	0	453	0	0	20,000,000	19,997,422	0	0	0.051	0.052	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/15/2021	Nomura Securities Intl	03/17/2022	99,989,167	0	2,311	0	0	100,000,000	99,986,856	0	0	0.052	0.053	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/28/2021	Merrill Lynch,Pierce,Fenner &	03/31/2022	124,981,149	0	424	0	0	125,000,000	124,980,726	0	0	0.061	0.062	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/27/2021	Citadel Sec Institutional LLC	03/31/2022	47,990,210	0	220	0	0	48,000,000	47,989,990	0	0	0.083	0.084	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/29/2021	Various	04/26/2022	199,948,889	0	889	0	0	200,000,000	199,948,000	0	0	0.080	0.081	MAT	0	0
U.S TREASURY BILL TREASURY BILL			12/28/2021	JP Morgan Securities, Inc	04/26/2022	17,994,106	0	205	0	0	18,000,000	17,993,901	0	0	0.103	0.104	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						821,204,707	0	11,929	0	0	821,350,000	821,192,777	0	0	XXX	XXX	XXX	0	1
0599999. Total - U.S. Government Bonds						821,204,707	0	11,929	0	0	821,350,000	821,192,777	0	0	XXX	XXX	XXX	0	1
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Aes Hawaii, Inc. Senior Note			09/01/2021	Various	06/30/2022	666,456	0	(795)	0	0	662,953	667,251	127	0	6.870	5.450	MJSD	22,772	7,717
ALS Testing Services Group Inc Senior No			09/01/2021	DB PCG Non-Trust	07/19/2022	2,479,032	0	(23,010)	0	0	2,440,838	2,502,042	45,802	0	4.170	1.304	JJ	0	11,875
Arthur J. Gallagher & Co Senior Note			09/01/2021	Various	06/14/2022	6,692,429	0	(51,939)	0	0	6,621,493	6,744,368	11,538	0	3.690	1.308	JD	122,167	52,260
CENTURYLINK INC CORPORATE			12/06/2021	WELLS FARGO SEC LLC	03/15/2022	1,511,435	0	(3,565)	0	0	1,500,000	1,515,000	25,617	0	5.800	2.041	MS	0	20,058
Convenience Store Investments Series K S			09/01/2021	DB PCG Non-Trust	02/24/2022	761,975	0	(10,803)	0	0	757,114	772,778	4,319	0	5.550	1.175	FMAN	10,505	817
Convenience Store Investments Series L S			09/01/2021	DC PCG Non Trust	08/24/2022	2,947,295	0	(27,820)	0	0	2,891,688	2,975,114	12,661	0	4.260	1.190	FMAN	30,796	2,395
DAIMLER FINANCE NORTH AMERICA CORPORATE	LS		04/01/2021	RBC Capital Markets	02/22/2022	5,021,371	0	(110,959)	0	0	5,000,000	5,132,330	60,917	0	3.400	0.377	FA	85,000	20,778
WALT DISNEY COMPANY (THE) COMMERCIAL PAP	LS		04/30/2021	Goldman Sachs & Co	01/31/2022	12,497,292	0	22,208	0	0	12,500,000	12,475,083	0	0	0.260	0.264	MAT	0	0
WALT DISNEY COMPANY (THE) COMMERCIAL PAP	LS		04/30/2021	Merrill Lynch,Pierce,Fenner &	03/31/2022	11,991,990	0	22,140	0	0	12,000,000	11,969,850	0	0	0.270	0.274	MAT	0	0
ENBRIDGE (US) INC COMMERCIAL PAPER			12/14/2021	Citigroup Capital Markets Inc	03/17/2022	49,955,208	0	10,153	0	0	50,000,000	49,945,056	0	0	0.430	0.436	MAT	0	0
ENEL FINANCE AMERICA LLC COMMERCIAL PAPE	LS		07/21/2021	JP Morgan Securities, Inc	07/14/2022	24,947,458	0	43,875	0	0	25,000,000	24,903,583	0	0	0.390	0.397	MAT	0	0
FMS WERTMANAGEMENT AOER COMMERCIAL PAPER			10/29/2021	Citigroup Capital Markets Inc	02/08/2022	41,993,572	0	10,827	0	0	42,000,000	41,982,745	0	0	0.145	0.147	MAT	0	0
GLENCORE FUNDING LLC COMMERCIAL PAPER			12/16/2021	RBC Capital Markets	03/21/2022	49,955,014	0	9,111	0	0	50,000,000	49,945,903	0	0	0.410	0.416	MAT	0	0
HEALTHPEAK PROPERTIES INC COMMERCIAL PAP			12/08/2021	RBC Capital Markets	03/15/2022	29,977,492	0	7,400	0	0	30,000,000	29,970,092	0	0	0.370	0.376	MAT	0	0
HEALTHPEAK PROPERTIES INC COMMERCIAL PAP			12/14/2021	RBC Capital Markets	03/16/2022	19,984,789	0	3,700	0	0	20,000,000	19,981,089	0	0	0.370	0.375	MAT	0	0
HEALTHPEAK PROPERTIES INC COMMERCIAL PAP			12/14/2021	Merrill Lynch,Pierce,Fenner &	03/16/2022	49,960,944	0	9,500	0	0	50,000,000	49,951,444	0	0	0.380	0.386	MAT	0	0
Hybrid Design Associates LLC PIK Trackin			09/30/2021	Various	01/07/2022	86,502	0	1,101	38,967	0	129,092	86,502	0	0	2.000	17.286	MJSD	67,367	136
HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER			12/08/2021	BONY Capital Markets	03/17/2022	24,979,427	0	6,583	0	0	25,000,000	24,972,844	0	0	0.395	0.401	MAT	0	0
ENEL FINANCE AMERICA LLC COMMERCIAL PAPE	LS		10/20/2021	JP Morgan Securities, Inc	05/26/2022	21,964,556	0	17,844	0	0	22,000,000	21,946,711	0	0	0.400	0.406	MAT	0	0
HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER			12/13/2021	BONY Capital Markets	03/18/2022	24,979,417	0	4,875	0	0	25,000,000	24,974,542	0	0	0.390	0.396	MAT	0	0
JRD Holdings LLC Senior Note			09/01/2021	PRIAC-SA-NY CARPENTERS-PCG	04/30/2022	264,311	0	(2,401)	0	0	261,945	266,712	1,793	0	4.040	1.266	AO	5,291	3,557
PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAP			12/13/2021	WELLS FARGO SEC LLC	03/21/2022	19,983,761	0	3,906	0	0	20,000,000	19,979,856	0	0	0.370	0.376	MAT	0	0
PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAP			12/15/2021	Barclays Capital Inc	03/21/2022	17,984,990	0	3,230	0	0	18,000,000	17,981,760	0	0	0.380	0.386	MAT	0	0
TELUS CORP COMMERCIAL PAPER		A	12/13/2021	RBC Capital Markets	03/18/2022	29,976,567	0	5,858	0	0	30,000,000	29,970,708	0	0	0.370	0.376	MAT	0	0
NUTRIEN LTD COMMERCIAL PAPER	LS	A	12/09/2021	WELLS FARGO SEC LLC	03/21/2022	9,991,222	0	2,444	0	0	10,000,000	9,988,778	0	0	0.400	0.406	MAT	0	0
NUTRIEN LTD COMMERCIAL PAPER	LS	A	12/09/2021	WELLS FARGO SEC LLC	03/21/2022	10,990,344	0	2,689	0	0	11,000,000	10,987,656	0	0	0.400	0.406	MAT	0	0
PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAP			12/13/2021	WELLS FARGO SEC LLC	03/21/2022	14,987,821	0	2,929	0	0	15,000,000	14,984,892	0	0	0.370	0.376	MAT	0	0
DISH DBS CORP CORPORATE			11/29/2021	Merrill Lynch,Pierce,Fenner &	07/15/2022	1,419,758	0	(2,992)	0	0	1,400,000	1,422,750	37,926	0	5.875	3.209	JJ	0	31,072
NUTRIEN LTD COMMERCIAL PAPER	LS	A	12/09/2021	RBC Capital Markets	03/21/2022	40,464,450	0	9,900	0	0	40,500,000	40,454,550	0	0	0.400	0.406	MAT	0	0
Lippert Components, Inc. Senior Unsecure			09/01/2021	DC PCG Non Trust	03/29/2022	7,339,727	0	(58,554)	0	0	7,296,605	7,398,281	1,540	0	3.800	1.376	MJSD	138,635	47,752
FED DESJA QUEBEC COMMERCIAL PAPER		A	10/04/2021	Barclays Capital Inc	01/05/2022	29,999,667	0	7,417	0	0	30,000,000	29,992,250	0	0	0.100	0.101	MAT	0	0
FED DESJA QUEBEC COMMERCIAL PAPER		A	11/05/2021	JP Morgan Securities, Inc	02/08/2022	9,998,575	0	2,025	0	0	10,000,000	9,996,550	0	0	0.135	0.137	MAT	0	0
FED DESJA QUEBEC COMMERCIAL PAPER		A	12/15/2021	Toronto Dominion Securities	03/18/2022	9,995,567	0	992	0	0	10,000,000	9,994,575	0	0	0.210	0.213	MAT	0	0
GLENCORE FUNDING LLC COMMERCIAL PAPER			12/16/2021	RBC Capital Markets	03/18/2022	99,913,444	0	18,222	0	0	100,000,000	99,895,222	0	0	0.410	0.416	MAT	0	0
Gulf States Toyota Inc/Friedki Senior No			09/01/2021	DC PCG Non Trust	06/04/2022	3,066,970	0	(27,392)	0	0	3,032,097	3,094,362	8,641	0	3.800	1.071	MJSD	57,610	27,845
NUTRIEN LTD COMMERCIAL PAPER	LS	A	12/10/2021	RBC Capital Markets	03/17/2022	5,995,000	0	1,467	0	0	6,000,000	5,993,533	0	0	0.400	0.406	MAT	0	0
ENBRIDGE (US) INC COMMERCIAL PAPER			12/14/2021	Citigroup Capital Markets Inc	03/17/2022	8,991,938	0	1,828	0	0	9,000,000	8,990,110	0	0	0.430	0.436	MAT	0	0
ENEL FINANCE AMERICA LLC COMMERCIAL PAPE	LS		07/21/2021	JP Morgan Securities, Inc	07/15/2022	24,947,188	0	43,875	0	0	25,000,000	24,903,313	0	0	0.390	0.397	MAT	0	0
Mike Albert Leasing Inc. Senior Secured			09/01/2021	DC PCG Non Trust	04/27/2022	3,558,332	0	(21,510)	0	0	3,537,446	3,579,843	1,262	0	3.210	1.376	MON	37,851	1,262
Mike Albert Leasing Inc. Sr. Secured			09/01/2021	DC PCG Non Trust	08/30/2022	5,362,556	0	(28,116)	0	0	5,306,169	5,390,672	442	0	3.000	1.395	MON	53,062	442

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
MITSUBISHI UFJ TRUST AND BANKI COMMERCIA	LS		10/20/2021	JP Morgan Securities, Inc	02/22/2022	29,993,067	0	9,733	0	0	30,000,000	29,983,333	0	0	0.160	0.162	MAT	0	0
REALTY INCOME CORP COMMERCIAL PAPER			12/14/2021	RBC Capital Markets	03/21/2022	64,940,092	0	12,892	0	0	65,000,000	64,927,200	0	0	0.420	0.426	MAT	0	0
ROYAL BANK OF CANADA (NEW YORK COMMERCIA	LS		10/07/2021	RBC Capital Markets	10/06/2022	50,000,000	0	0	0	0	50,000,000	50,000,000	23,764	0	0.200	0.200	JAJO	0	0
S&C Electric Company Senior Note			09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG	07/31/2022	68,663	0	(1,142)	0	0	66,667	69,805	1,723	0	6.160	0.969	JJ	0	354
S&C Electric Company Senior Note			09/01/2021	DC PCG Non Trust	07/31/2022	728,834	0	(12,216)	0	0	707,489	741,050	18,399	0	6.200	0.969	JJ	0	3,777
Schnucks Markets Inc. Senior Note			09/01/2021	DB PCG Non-Trust	06/27/2022	368,668	0	(3,229)	0	0	363,852	371,897	394	0	6.500	3.771	MJSD	11,825	4,336
SUMITOMO MITSUI TRUST BANK LTD COMMERCIA	LS		10/15/2021	RBC Capital Markets	01/27/2022	9,998,989	0	3,033	0	0	10,000,000	9,995,956	0	0	0.140	0.142	MAT	0	0
ALBERTA (PROVINCE OF) COMMERCIAL PAPER		A	11/22/2021	Citigroup Capital Markets Inc	05/18/2022	9,990,867	0	2,667	0	0	10,000,000	9,988,200	0	0	0.240	0.244	MAT	0	0
BANK OF NOVA SCOTIA COMMERCIAL PAPER		A	09/09/2021	Scotia Capital Markets USA	09/09/2022	38,945,617	0	24,700	0	0	39,000,000	38,920,917	0	0	0.200	0.203	MAT	0	0
CDP FINANCIAL INC COMMERCIAL PAPER		A	11/29/2021	Citigroup Capital Markets Inc	03/01/2022	19,995,083	0	2,750	0	0	20,000,000	19,992,333	0	0	0.150	0.152	MAT	0	0
CDP FINANCIAL INC COMMERCIAL PAPER		A	12/09/2021	RBC Capital Markets	03/10/2022	14,994,333	0	1,917	0	0	15,000,000	14,992,417	0	0	0.200	0.203	MAT	0	0
NUTRIEN LTD COMMERCIAL PAPER	LS	A	12/10/2021	RBC Capital Markets	03/18/2022	3,996,622	0	978	0	0	4,000,000	3,995,644	0	0	0.400	0.406	MAT	0	0
TELUS CORP COMMERCIAL PAPER		A	12/13/2021	RBC Capital Markets	03/18/2022	13,489,455	0	2,498	0	0	13,500,000	13,486,957	0	0	0.370	0.376	MAT	0	0
TELUS CORP COMMERCIAL PAPER		A	12/13/2021	JP Morgan Securities, Inc	03/24/2022	29,974,717	0	5,550	0	0	30,000,000	29,969,167	0	0	0.370	0.376	MAT	0	0
TELUS CORP COMMERCIAL PAPER		A	12/13/2021	JP Morgan Securities, Inc	03/25/2022	34,970,143	0	6,115	0	0	35,000,000	34,964,028	0	0	0.370	0.376	MAT	0	0
TRANSCANADA PIPELINES LTD COMMERCIAL PAP	LS	A	12/07/2021	Citigroup Capital Markets Inc	03/14/2022	24,980,500	0	6,500	0	0	25,000,000	24,974,000	0	0	0.390	0.396	MAT	0	0
TRANSCANADA PIPELINES LTD COMMERCIAL PAP	LS	A	12/08/2021	WELLS FARGO SEC LLC	03/21/2022	24,977,507	0	5,410	0	0	25,000,000	24,972,097	0	0	0.410	0.416	MAT	0	0
TRANSCANADA PIPELINES LTD COMMERCIAL PAP	LS	A	12/08/2021	Mizuho Securities USA, Inc.	03/21/2022	13,238,079	0	3,471	0	0	13,250,000	13,234,608	0	0	0.410	0.416	MAT	0	0
Whitecap Resources, Inc. Senior Secured			09/01/2021	Various	01/05/2022	7,333,252	0	(40,383)	0	2,901	7,331,914	7,370,733	124,023	0	3.460	1.788	JJ	0	39,446
Badger Daylighting LP Senior Note		A	09/01/2021	DC PCG Non Trust	01/24/2022	2,866,730	0	(31,998)	0	0	2,860,615	2,898,728	60,256	0	4.830	1.450	JJ	0	14,201
Tolko Industries Ltd. Senior Note		A	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG	02/22/2022	248,611	0	(2,336)	0	0	247,621	250,947	4,203	0	4.700	1.846	FA	0	323
AUSTRALIA AND NEW ZEALAND BANK COMMERCIA		D	10/27/2021	Citigroup Capital Markets Inc	02/07/2022	31,995,724	0	7,511	0	0	32,000,000	31,988,213	0	0	0.130	0.132	MAT	0	0
BPCE SA COMMERCIAL PAPER	LS	D	12/01/2021	JP Morgan Securities, Inc	03/07/2022	11,595,392	0	2,198	0	0	11,600,000	11,593,195	0	0	0.220	0.223	MAT	0	0
BPCE SA COMMERCIAL PAPER	LS	D	12/01/2021	JP Morgan Securities, Inc	03/07/2022	74,970,208	0	14,208	0	0	75,000,000	74,956,000	0	0	0.220	0.223	MAT	0	0
BNP PARIBAS SA COMMERCIAL PAPER	LS	D	10/22/2021	BPN Paribas Securities	03/07/2022	9,997,111	0	3,156	0	0	10,000,000	9,993,956	0	0	0.160	0.162	MAT	0	0
BNP PARIBAS SA COMMERCIAL PAPER	LS	D	10/22/2021	BPN Paribas Securities	03/07/2022	49,985,556	0	15,778	0	0	50,000,000	49,969,778	0	0	0.160	0.162	MAT	0	0
COMMONWEALTH BANK OF AUSTRALIA COMMERCIA		D	12/15/2021	JP Morgan Securities, Inc	03/16/2022	62,473,021	0	5,833	0	0	62,500,000	62,467,188	0	0	0.210	0.213	MAT	0	0
EUROPEAN INVESTMENT BANK COMMERCIAL PAPE		D	11/10/2021	Citigroup Capital Markets Inc	05/23/2022	8,992,900	0	2,500	0	0	9,000,000	8,990,400	0	0	0.200	0.203	MAT	0	0
EUROPEAN INVESTMENT BANK COMMERCIAL PAPE		D	11/12/2021	Citigroup Capital Markets Inc	05/23/2022	9,992,111	0	2,778	0	0	10,000,000	9,989,333	0	0	0.200	0.203	MAT	0	0
Jamaica Merch Voucher Rec Ltd Sr. Secure		D	09/01/2021	DC PCG Non Trust	07/08/2022	1,454,211	0	(10,435)	0	0	1,440,717	1,464,647	19,750	0	5.875	2.385	JAJO	21,161	12,696
NATIONAL AUSTRALIA BANK LIMITE COMMERCIA		D	12/02/2021	Citigroup Capital Markets Inc	03/04/2022	34,986,739	0	6,417	0	0	35,000,000	34,980,322	0	0	0.220	0.223	MAT	0	0
SKANDINAVISKA ENSKILDA BANKEN COMMERCIAL	LS	D	12/15/2021	Barclays Capital Inc	03/16/2022	12,994,121	0	1,351	0	0	13,000,000	12,992,771	0	0	0.220	0.223	MAT	0	0
TOYOTA MOTOR FIN (NET) BV COMMERCIAL PAP	LS	D	11/02/2021	Toyota Motor Credit Corp	02/10/2022	24,995,556	0	6,556	0	0	25,000,000	24,989,000	0	0	0.160	0.162	MAT	0	0
UBS AG (LONDON BRANCH) COMMERCIAL PAPER	LS	D	08/19/2021	UBS International	08/18/2022	25,000,000	0	0	0	0	25,000,000	25,000,000	6,715	0	0.220	0.220	FMAN	13,854	0
WESTPAC BANKING CORP COMMERCIAL PAPER		C	10/12/2021	JP Morgan Securities, Inc	10/07/2022	20,000,000	0	0	0	0	20,000,000	20,000,000	2,528	0	0.190	0.190	MON	5,658	0
Compagnie des Levures Lesaffre Senior No		B	11/01/2021	Various	08/01/2022	19,844,268	0	(172,099)	0	(349,875)	19,251,948	20,366,241	439,287	0	5.440	0.161	JJ	0	269,403
Smith & Nephew plc Senior Note	LS	C	09/01/2021	DC PCG Non Trust	01/21/2022	708,322	0	(5,012)	0	0	707,489	713,334	10,880	0	3.460	1.320	JJ	0	2,720
Weir Group plc Senior Note		D	09/01/2021	PLIC BV SA PCG	02/16/2022	2,517,860	0	(17,823)	0	0	2,511,241	2,535,683	40,211	0	4.270	2.122	FA	0	4,468
Eneco Holding NV Senior Note		B	09/01/2021	PLIC BVSA FOREX PCG	03/28/2022	6,460,480	0	(103,561)	0	(245,705)	6,388,134	6,809,746	80,946	0	4.905	0.214	MS	160,823	138,233
Wereldhave NV Senior Note		B	09/01/2021	PICA-SA-GM FOREX	07/25/2022	19,700,305	0	69,041	0	(749,242)	19,815,265	20,380,506	221,766	0	2.550	3.591	JJ	0	55,365
Santos Finance Limited Senior Note		D	09/01/2021	PLIC BV SA PCG	08/02/2022	6,262,895	0	(100,060)	0	0	6,085,898	6,362,955	162,468	0	6.450	1.446	FA	0	31,621
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,569,612,451	0	(368,510)	38,967	(1,341,921)	1,569,466,290	1,571,323,985	1,429,898	0	XXX	XXX	XXX	844,377	804,909
MRAIT_20-9 CMO FLOATER	LS		11/25/2020	No Broker	01/01/2022	0	0	0	0	0	0	0	0	0	2.250	0.000	MON	115,313	0
MRAIT_AGY_WH CMO FLOATER	LS		11/19/2021	Credit Suisse First Boston Cor	07/15/2022	175,000,000	0	0	0	0	175,000,000	175,000,000	211,369	0	1.403	1.306	MON	60,424	0
Station Place Securitization T CMO FLOAT			08/21/2020	No Broker	01/01/2022	0	0	0	0	0	0	0	0	0	1.599	0.000	MON	104,934	0
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						175,000,000	0	0	0	0	175,000,000	175,000,000	211,369	0	XXX	XXX	XXX	280,671	0
The Molasky Group of Companies CTL			11/01/2021	Direct	06/15/2022	658,739	0	0	0	0	658,739	658,739	946	0	3.230	3.251		6,819	0
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						658,739	0	0	0	0	658,739	658,739	946	0	XXX	XXX	XXX	6,819	0
FNBM LLC Senior Secured			08/31/2021	Various	02/24/2022	25,997,736	0	(266,557)	0	0	25,899,611	26,264,293	94,785	0	4.250	1.224	MON	373,026	94,785
GS Hahnes NMTC Investment Fund Leverage			07/22/2021	Direct	05/12/2022	148,312	0	0	0	0	148,312	148,312	20	0	4.750	4.462	MJSD	3,522	431
Great Lakes Hydro America LLC Senior Sec			09/01/2021	DC PCG Non Trust	01/31/2022	12,855,231	0	(131,677)	0	0	12,822,228	12,986,908	53,950	0	4.590	1.496	FMAN	147,135	4,905
CARMX_AUTO ABS FLOATER	LS		06/14/2021	Credit Suisse First Boston Cor	02/14/2022	8,262,083	0	0	0	0	8,262,083	8,262,083	5,363	0	0.751	0.539	MON	35,552	0
CARMX_AUTO ABS FLOATER	LS		08/02/2021	Credit Suisse First Boston Cor	02/14/2022	7,686,000	0	0	0	0	7,686,000	7,686,000	4,989	0	0.751	0.539	MON	18,883	0
CARMX_AUTO ABS FLOATER	LS		08/09/2021	Credit Suisse First Boston Cor	02/14/2022	4,392,000	0	0	0	0	4,392,000	4,392,000	2,851	0	0.751	0.539	MON	10,155	0

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
CARMX_AUTO ABS FLOATER	LS		08/16/2021	Credit Suisse First Boston Cor	02/14/2022	5,508,000	0	0	0	0	5,508,000	5,508,000	3,575	0	0.751	0.539	MON	11,939	0
CARMX_AUTO ABS FLOATER	LS		08/23/2021	Credit Suisse First Boston Cor	02/14/2022	3,855,000	0	0	0	0	3,855,000	3,855,000	2,502	0	0.751	0.539	MON	7,804	0
CARMX_AUTO ABS FLOATER	LS		08/30/2021	Credit Suisse First Boston Cor	02/14/2022	3,855,000	0	0	0	0	3,855,000	3,855,000	2,502	0	0.751	0.539	MON	7,252	0
CARMX_AUTO ABS FLOATER	LS		09/07/2021	Credit Suisse First Boston Cor	02/14/2022	4,941,000	0	0	0	0	4,941,000	4,941,000	3,207	0	0.751	0.539	MON	8,490	0
CARMX_AUTO ABS FLOATER	LS		09/14/2021	Credit Suisse First Boston Cor	02/14/2022	8,235,000	0	0	0	0	8,235,000	8,235,000	5,346	0	0.751	0.539	MON	12,975	0
CARMX_AUTO ABS FLOATER	LS		10/04/2021	Credit Suisse First Boston Cor	02/14/2022	4,392,000	0	0	0	0	4,392,000	4,392,000	2,851	0	0.751	0.539	MON	5,133	0
CARMX_AUTO ABS FLOATER	LS		10/13/2021	Credit Suisse First Boston Cor	02/14/2022	5,508,000	0	0	0	0	5,508,000	5,508,000	3,575	0	0.751	0.539	MON	5,424	0
CARMX_AUTO ABS FLOATER	LS		10/18/2021	Credit Suisse First Boston Cor	02/14/2022	2,754,000	0	0	0	0	2,754,000	2,754,000	1,788	0	0.751	0.539	MON	2,432	0
CARMX_AUTO ABS FLOATER	LS		10/27/2021	Credit Suisse First Boston Cor	02/14/2022	8,262,000	0	0	0	0	8,262,000	8,262,000	5,363	0	0.751	0.539	MON	5,772	0
CARMX_AUTO ABS FLOATER	LS		11/03/2021	Credit Suisse First Boston Cor	02/14/2022	5,490,000	0	0	0	0	5,490,000	5,490,000	3,564	0	0.751	0.539	MON	3,051	0
CARMX_AUTO ABS FLOATER	LS		11/08/2021	Credit Suisse First Boston Cor	02/14/2022	2,754,000	0	0	0	0	2,754,000	2,754,000	1,788	0	0.751	0.539	MON	1,248	0
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						114,895,362	0	(398,234)	0	0	114,764,234	115,293,596	198,019	0	XXX	XXX	XXX	659,793	100,121
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,860,166,552	0	(766,744)	38,967	(1,341,921)	1,859,889,263	1,862,276,320	1,840,232	0	XXX	XXX	XXX	1,791,660	905,030
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Agilon Energy Holdings II, LLC Sr. Secur			11/05/2021	Direct	03/01/2022	4,723,052	0	0	0	0	4,723,052	4,723,052	119,416	0	9.125	9.576	MAR	0	0
Hybrid Design Associates LLC Senior Secu			09/01/2021	Various	01/07/2022	2,510,113	0	68,694	876,553	0	3,877,138	2,510,113	0	0	0.359	0.360	MON	91,302	73,650
Hybrid Design Associates LLC Senior Secu			09/30/2021	Various	01/07/2022	2,601,282	0	38,242	1,025,549	0	4,051,786	2,601,282	0	0	0.022	0.066	JAJO	50,978	15,539
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						9,834,447	0	106,936	1,902,102	0	12,651,976	9,834,447	119,416	0	XXX	XXX	XXX	142,280	89,189
6599999. Subtotal - Unaffiliated Bank Loans						9,834,447	0	106,936	1,902,102	0	12,651,976	9,834,447	119,416	0	XXX	XXX	XXX	142,280	89,189
7699999. Total - Issuer Obligations						2,390,817,158	0	(356,581)	38,967	(1,341,921)	2,390,816,290	2,392,516,762	1,429,898	0	XXX	XXX	XXX	844,377	804,910
7799999. Total - Residential Mortgage-Backed Securities						175,000,000	0	0	0	0	175,000,000	175,000,000	211,369	0	XXX	XXX	XXX	280,671	0
7899999. Total - Commercial Mortgage-Backed Securities						658,739	0	0	0	0	658,739	658,739	946	0	XXX	XXX	XXX	6,819	0
7999999. Total - Other Loan-Backed and Structured Securities						114,895,362	0	(398,234)	0	0	114,764,234	115,293,596	198,019	0	XXX	XXX	XXX	659,793	100,121
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						9,834,447	0	106,936	1,902,102	0	12,651,976	9,834,447	119,416	0	XXX	XXX	XXX	142,280	89,189
8399999. Total Bonds						2,691,205,706	0	(647,879)	1,941,069	(1,341,921)	2,693,891,239	2,693,303,544	1,959,648	0	XXX	XXX	XXX	1,933,940	994,220
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						2,691,205,706	0	(647,879)	1,941,069	(1,341,921)	XXX	2,693,303,544	1,959,648	0	XXX	XXX	XXX	1,933,940	994,220

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	821,204,707	1B ...$	0	1C ...$	146,626,738	1D ...$	311,375,454	1E ...$	186,540,323	1F ...$	276,891,819	1G ...$	11,481,851
1B	2A ...$	835,831,695	2B ...$	14,008,561	2C ...$	41,954,741								
1C	3A ...$	11,553,934	3B ...$	0	3C ...$	368,668								
1D	4A ...$	0	4B ...$	25,934,792	4C ...$	1,419,758								
1E	5A ...$	0	5B ...$	148,312	5C ...$	666,456								
1F	6 ...$	5,197,897												

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A 1A ...$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ...$ .....
3B 2A ...$ ..... 2B ...$ ..... 2C ...$ .....
3C 3A ...$ ..... 3B ...$ ..... 3C ...$ .....
3D 4A ...$ ..... 4B ...$ ..... 4C ...$ .....
3E 5A ...$ ..... 5B ...$ ..... 5C ...$ .....
3F 6 .....$ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31410T-ME-2	FNMA POOL NO 896857		1.A	1,985	1,987	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1.A	2,361	2,369	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1.A	9,810	9,813	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1.A	10,137	10,137	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1.A	5,874	5,888	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1.A	23,014	23,006	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1.A	46,892	46,453	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1.A	41,132	40,743	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1.A	16,713	16,747	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1.A	12,206	12,176	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1.A	16,170	16,144	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1.A	13,198	13,302	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1.A	34,176	33,931	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1.A	57,108	56,737	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1.A	46,666	46,131	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1.A	46,734	46,197	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1.A	121,392	119,773	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1.A	36,253	35,998	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1.A	40,670	40,097	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1.A	20,832	20,806	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1.A	48,972	47,532	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1.A	61,036	59,198	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1.A	25,155	24,560	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1.A	96,383	93,359	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1.A	169,138	164,718	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1.A	98,712	95,904	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1.A	94,296	91,646	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1.A	243,973	236,957	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1.A	121,025	126,146	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1.A	92,996	91,266	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1.A	69,344	66,803	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1.A	118,920	123,005	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1.A	150,816	143,540	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1.A	378,614	367,496	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1.A	79,788	77,860	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1.A	220,266	211,756	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1.A	305,455	297,320	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1.A	126,787	123,847	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1.A	2,106,416	2,024,402	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1.A	756,698	727,812	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1.A	497,253	478,042	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1.A	241,577	235,857	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1.A	634,683	612,407	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1.A	354,861	344,963	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1.A	959,400	936,240	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1.A	1,482,561	1,452,678	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				10,138,445	9,853,748	XXX
3199999. Total - U.S. Special Revenues Bonds				10,138,445	9,853,748	XXX
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2.C	3,517,058	3,485,790	07/01/2022
76289#-AD-0	Rich Holdings Inc. Senior Note		2.B YE	3,416,912	3,355,045	03/31/2023
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2.C	5,183,287	5,159,886	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3.A	938,190	934,513	02/22/2022
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2.C PL	5,168,566	5,159,886	01/31/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1.F FE	16,192,569	16,167,643	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2.B FE	2,772,916	2,751,634	06/01/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2.B	806,115	792,392	12/14/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		3.A	4,279,321	4,168,065	09/18/2025
C1465*-AK-9	CGI Group Inc Senior Note		2.A	10,175,873	9,987,762	09/12/2024
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1.F FE	4,134,607	4,127,909	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1.A FE	8,679,007	8,597,698	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1.A FE	6,029,310	6,019,867	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1.D FE	14,813,729	14,791,673	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1.D FE	6,943,461	6,879,848	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1.E FE	7,499,752	7,429,640	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1.G FE	12,404,658	12,383,726	09/01/2022
037833-DL-1	APPLE INC CORPORATE		1.B FE	7,984,407	7,911,440	09/11/2022
59113@-AA-6	Metal Technolgies IND Inc Senior Note		2.C	1,254,160	1,231,707	12/09/2022
852212-AD-1	Square Butte Electric SRNT		2.A FE	1,137,153	1,125,802	01/01/2024
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1.G FE	26,090,951	25,799,430	07/18/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2.C	8,827,426	8,713,327	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1.D FE	7,764,091	7,739,829	11/21/2022
58646#-AL-8	Menasha Corporation Senior Note		2.B	3,192,047	3,188,148	02/07/2022
713448-DU-9	PEPSICO INC CORP FLOATER		1.E FE	2,685,612	2,677,785	05/02/2022
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		2.B	2,162,262	2,137,653	12/12/2022
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1.G FE	13,204,083	13,067,614	01/30/2023
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		1.G FE	15,965,845	15,818,641	02/03/2023
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A FE	2,120,523	2,101,501	02/15/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1.F FE	10,678,619	10,663,764	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1.F FE	8,946,045	8,943,802	02/24/2023
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2.B	3,695,356	3,636,920	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1.F FE	6,396,156	6,363,859	03/09/2023
49327M-2Z-6	KEYBANK NA BANK NOTE		1.G FE	12,978,737	12,897,219	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2.B	6,420,067	6,312,807	08/28/2023
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.E FE	39,479,268	39,473,127	02/04/2022
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT		1.C FE	34,407,957	34,399,239	02/14/2022
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1.C FE	34,408,959	34,399,239	02/18/2022
918204-AZ-1	V F CORP CORPORATE		2.A FE	12,958,007	12,899,029	04/23/2022
855244-AY-5	STARBUCKS CORP CORPORATE		2.A FE	4,140,692	4,127,382	05/07/2022
458140-BC-3	INTEL CORP CORP FLOATER		1.E FE	3,442,542	3,431,164	05/11/2022
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	20,790,573	20,636,600	05/13/2022
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1.G FE	10,349,795	10,264,792	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1.F FE	7,489,534	7,220,259	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	5,193,092	5,157,722	04/23/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	6,566,250	6,525,999	05/01/2023
70450Y-AF-0	PayPal Holdings Inc CORPORATE		1.G FE	7,284,534	7,220,687	06/01/2023
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER		2.A FE	3,581,059	3,577,521	03/22/2022
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2.B FE	5,922,193	5,845,383	05/13/2023
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		1.E FE	28,214,866	28,165,567	05/12/2022
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		1.D FE	16,486,721	16,585,629	09/23/2023
00173*-AC-5	ALS Testing Services Group Inc Senior Note		2.B	1,071,416	1,052,617	07/19/2022
02112#-AG-2	Alsco Inc. Senior Unsecured Note		1.G	6,401,820	6,288,990	04/17/2025
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER		1.F FE	3,098,933	3,095,932	05/16/2022
29206#-AC-1	Empire Southwest LLC Senior Note		2.C	1,303,121	1,289,971	07/25/2022
375558-BW-2	GILEAD SCIENCES INC CORPORATE		2.A FE	5,393,139	5,416,762	09/29/2023
449298-AD-6	ICRE REIT HLDGS Senior Note		2.B	1,100,724	1,069,816	03/08/2023
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured Note		1.G	619,935	610,502	10/07/2024
858586-H@-2	Stepan Co Senior Note		2.C FE	2,302,081	2,211,380	11/01/2023
B6961#-AB-4	Puratos NV Senior Note		2.A YE	996,530	948,552	11/17/2023

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Unsecured Note		2.C	2,150,829	2,063,954	06/30/2023
00287Y-BP-3	ABBVIE INC CORP FLOATER		2.B FE	2,417,048	2,407,947	11/21/2022
63486*-AA-9	National Basketball Assoc. Sr. Secured		1.G FE	4,262,575	4,299,905	12/16/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	16,456,145	16,584,227	12/07/2023
863667-BB-6	STRYKER CORP CORPORATE		2.A FE	8,204,861	8,251,242	12/01/2023
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	36,125,086	36,119,201	06/13/2022
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1.D FE	40,935,095	40,935,095	01/03/2022
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER		1.G FE	11,782,356	11,781,739	03/09/2023
05565E-BN-4	BMW US CAP CORP LLC CORP FLOATER		1.F FE	14,513,519	14,447,681	04/01/2024
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		1.G FE	30,663,600	30,918,843	03/01/2024
817826-AA-8	7-ELEVEN INC CORPORATE		2.B FE	6,252,331	6,274,960	02/10/2023
817826-AB-6	7-ELEVEN INC CORPORATE		2.B FE	8,756,076	8,852,606	02/10/2024
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		1.F YE	2,720,447	2,658,202	04/15/2028
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER		1.D FE	19,083,434	19,091,578	01/12/2024
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.E FE	6,437,461	6,449,857	02/02/2024
62954W-AB-1	NTT FINANCE CORP CORP FOREIGN		1.F FE	14,703,769	14,877,671	03/01/2024
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN		1.D FE	14,223,283	14,439,850	02/09/2024
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER		1.D FE	21,639,662	21,671,521	02/09/2024
04636N-AC-7	ASTRAZENECA PLC CORPORATE		1.G FE	18,431,827	18,574,227	05/28/2024
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOATER		1.F FE	14,886,312	14,877,671	04/06/2023
440452-AG-5	HORMEL FOODS CORP NT CORPORATE		1.F FE	6,828,046	6,878,841	06/03/2024
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE		2.B FE	5,827,208	5,847,339	07/15/2023
670837-AC-7	OGE ENERGY CORP CORPORATE		2.A FE	7,710,014	7,739,829	05/26/2023
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER		1.F FE	6,603,151	6,621,854	06/24/2024
74256L-EM-7	PRINCIPAL LFE GLB FND II CORP FLOATER		1.E FE	3,957,295	3,955,913	04/12/2024
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		1.E FE	6,033,915	6,054,266	04/12/2023
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1.E FE	22,918,506	22,961,492	09/10/2024
02665W-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE		1.G FE	7,827,760	7,907,142	08/09/2024
032654-AT-2	ANALOG DEVICES INC CORP FLOATER		1.G FE	2,923,172	2,923,935	10/01/2024
14149#-AG-4	Cardinal Glass Industries Senior Note		2.B	4,779,442	4,717,512	07/28/2022
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE		1.F FE	5,847,481	5,933,394	08/12/2024
40256@-AC-9	Gulf States Toyota Inc/Friedki Senior Note		2.B	262,651	255,930	06/04/2024
57169*-AT-4	Mars Inc. Senior Note		1.F	3,344,416	3,193,969	10/11/2024
97651#-AE-4	Winwholesale, Inc Senior Note		2.C	695,439	674,471	02/11/2024
21684L-BN-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICATE OF DEPOSIT		1.E FE	9,803,349	9,803,783	07/06/2022
43761A-A*-7	HomeServe plc Sr. Unsecured Note		2.B	7,396,962	7,290,849	10/07/2022
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN FLOATER		1.F FE	8,935,420	8,943,802	09/16/2024
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Note		2.C	7,151,029	6,811,049	09/30/2026
580589-B@-7	McGrath Rentcorp Sr. Unsecured		3.A	5,124,955	5,138,001	11/07/2022
81725T-F@-4	Sensient Tech Corp. Senior Note		2.B	6,238,571	6,240,031	11/07/2022
038336-D*-1	AptarGroup Inc Senior Note		2.B	1,689,132	1,693,631	09/05/2024
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Secured Note		2.C PL	1,589,821	1,597,275	10/08/2025
12542R-H@-2	CHS Inc. Senior Note		2.C	1,076,593	1,078,626	07/14/2025
147528-G*-8	Casey's General Stores Inc Senior Unsecured Note		2.B PL	1,282,690	1,285,991	06/13/2025
17252M-A@-9	Cintas Corporation Senior Unsecured Note		1.G	359,013	359,785	04/15/2025
39839#-AF-8	Griffith Laboratories Int'l Senior Note		2.C	1,522,518	1,526,811	01/15/2029
435596-D*-9	Hollingsworth & Vose Company Senior Secured Note		3.C	151,530	151,768	07/08/2024
463556-AD-2	Iroquois Gas Transmission Syst Senior Note		2.A FE	236,839	233,922	10/31/2027
48837@-AC-0	Kemin Industries Inc. Senior Secured		2.C YE	295,999	296,792	04/27/2028
51512*-AB-0	Landsberg Orora Senior Unsecured Note		2.B PL	5,875,006	5,891,170	07/16/2025
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Unsecured Note		3.A	10,178,482	10,217,604	12/09/2027
58646#-AM-6	Menasha Corporation Senior Note		2.B	1,016,070	1,014,907	03/14/2027
69418@-AB-5	Ansell USA Inc Senior Note		2.B	1,084,528	1,088,308	05/10/2025
80808#-AG-7	Schreiber Foods Inc Senior Note		2.C PL	1,635,780	1,640,789	10/03/2025
883556-CQ-3	THERMO FISHER SCIENTIFIC CORP FLOATER		2.A FE	9,725,468	9,717,785	10/18/2024
89837#-AB-4	Estate Bernice P Bishop Senior Note		1.D YE	550,471	551,981	03/01/2027
97314*-AB-3	Winco Foods, LLC Sr. Unsecured		1.F YE	566,441	568,079	04/15/2028
97805*-AK-9	Wolverine Pipe Line Company Senior Note		2.A	5,052,780	5,061,280	11/02/2026
981811-C*-1	Worthington Industries Inc. Senior Note		2.C	3,169,698	3,177,812	08/12/2024
98954#-AD-8	Ziegler Inc Senior Note		3.B	2,194,077	2,199,246	03/27/2025
13607H-YE-6	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		1.F FE	18,016,123	18,059,601	10/18/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecured Note		3.B	2,395,607	2,400,839	04/22/2025
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Note		3.A	2,256,745	2,261,546	10/20/2025
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured Note		3.B	554,166	557,253	03/31/2028
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Secured Note		2.B FE	318,966	320,143	09/22/2025
000000-00-0	HLD Italy 2 SpA Sr. Secured		4.B Z	498,094	507,690	07/07/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,015,609,744	1,013,370,100	XXX
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1.D FM	4,724	4,679	09/25/2035
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1.D FM	37,555	36,759	06/25/2035
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1.E FE	12,040,715	12,039,734	03/10/2022
85772B-AA-0	STATION PL SECURITIZATION CMO FLOATER		2.B FE	26,803,443	26,831,407	04/11/2022
55351L-10-2	MRAIT_FREEDOM CMO FLOATER		1.F Z	34,415,307	34,399,239	02/22/2023
55347F-10-2	MRAIT_AGY_WH CMO FLOATER		1.F Z	34,399,239	34,399,239	09/15/2022
61916T-AA-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1.E FE	22,354,926	22,359,506	09/10/2022
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				130,055,910	130,070,563	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1.A FM	7,087,005	7,199,472	02/10/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	929,592	916,656	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.D FM	1,056,300	1,049,225	11/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	4,208,117	4,153,491	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.D FM	1,058,104	1,049,032	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,222,389	1,207,280	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1.A FM	422,137	416,127	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1.A FM	4,892,546	4,790,388	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	710,098	700,151	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,058,456	1,041,025	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,531,638	1,498,879	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,757,967	5,641,408	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	294,017	287,360	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	9,311,530	9,124,520	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1.A FM	4,109,664	4,008,683	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,308,377	5,206,010	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	3,547,271	3,459,290	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1.A FM	3,659,017	3,573,972	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	415,416	404,139	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,580,335	1,551,362	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,866,801	5,727,026	07/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1.A FM	8,343,795	8,089,416	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1.A FM	11,151,799	11,145,587	03/10/2048
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1.A FM	2,458,503	2,417,921	05/10/2047
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1.D FM	6,249,955	6,248,396	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1.D FM	6,406,133	6,413,823	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1.A FM	2,956,942	2,924,129	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1.A FM	1,053,601	1,041,278	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1.A FM	3,427,042	3,418,731	05/15/2050
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	1,006,136	1,006,073	03/10/2050
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	2,557,375	2,570,043	08/15/2046
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		1.D FM	885,934	886,402	05/10/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	7,573,978	7,534,170	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	5,116,887	5,060,616	02/15/2048
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	4,379,613	4,320,979	05/15/2048
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	4,089,300	4,043,161	06/15/2057
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	2,627,354	2,641,689	07/15/2051

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	2,305,137	2,316,054	04/10/2051
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	11,235,085	11,390,078	02/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		1.A FM	3,328,171	3,344,431	12/15/2047
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	1,911,996	1,936,492	07/15/2051
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	3,402,672	3,417,673	02/15/2051
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Tenant Lease		2.B	359,045	360,328	03/15/2028
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				156,853,229	155,532,968	XXX
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1.D	28,857	28,778	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1.D	27,042	26,923	09/27/2022
04965C-AJ-7	CSAM CLO		1.A FE	15,309,228	15,294,902	04/22/2027
67091Y-AJ-3	OCP CLO		1.A FE	60,808	60,810	07/15/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1.A FE	1,574,514	1,574,682	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1.A FE	3,674,798	3,674,799	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1.A FE	22,604,556	22,629,129	01/18/2028
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	143,273	139,422	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	341,301	332,550	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1.A FE	9,633,993	9,633,801	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1.A FE	5,651,472	5,654,061	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1.A FE	8,725,979	8,727,957	05/20/2029
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	134,417	134,215	08/16/2027
14313F-AD-1	CARMX_AUTO ASSET BACKED		1.A FE	955,841	953,036	06/15/2023
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	8,869,976	8,869,836	10/15/2029
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1.A FE	287,575	286,909	05/16/2023
65479G-AD-1	NISSAN AUTO ASSET BACKED		1.A FE	401,070	400,202	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	4,942,738	4,942,197	04/30/2027
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1.A FE	140,019	139,856	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	1,488,503	1,480,603	11/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1.A FE	1,032,906	1,027,129	10/16/2023
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	2,542,131	2,521,764	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	3,308	3,302	05/20/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1.A FE	1,170,547	1,169,572	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	870,855	869,478	10/20/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	1,790,154	1,767,739	01/15/2031
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1.G IF	3,256,718	3,201,193	08/15/2024
87249F-AC-8	TPG CLO		1.A FE	1,982,378	1,977,098	04/20/2028
44931A-AJ-8	ICG US CLO LTD CLO		1.A FE	11,584,294	11,585,704	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1.A FE	8,444,670	8,442,905	10/20/2028
30284@-AN-2	FNBM LLC Senior Secured		1.F PL	29,532,494	29,357,209	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1.A FE	800,286	795,605	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1.A FE	1,604,458	1,594,387	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1.A FE	2,869,661	2,855,104	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1.A FE	6,397,797	6,372,977	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1.A FE	7,689,131	7,636,579	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1.A FE	7,048,641	7,023,508	08/15/2028
87248V-AC-4	TPG CLO		1.A FE	8,380,022	8,373,153	04/26/2028
55821T-AA-5	MADISON PARK FUNDING LTD CLO		1.A FE	14,843,563	14,784,031	04/15/2029
43815M-AC-0	HONDA_AUTO ASSET BACKED		1.A FE	781,466	777,167	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1.A FE	4,211,849	4,162,260	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	3,526,790	3,536,951	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1.A FE	527,941	522,905	10/25/2048
45941Q-AB-5	International Diversified Co Senior Secured		2.C FE	432,822	429,521	11/20/2022
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	2,720,684	2,699,962	05/20/2025
80286K-AB-8	SANTANDER AUTO ASSET BACKED		1.A FE	398,424	398,054	01/20/2023
43813R-AC-1	HONDA_AUTO ASSET BACKED		1.A FE	6,567,813	6,520,876	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	1,543,880	1,532,235	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	1,082,983	1,078,814	08/15/2028
55819Q-AY-3	MADISON PARK FUNDING LTD CLO		1.A FE	19,492,197	19,505,592	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1.A FE	4,153,744	4,157,821	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1.A FE	9,406,480	9,408,192	04/22/2029
12551A-AL-9	CIFC CLO CLO		1.A FE	25,345,076	25,360,282	04/23/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1.A FE	17,459,007	17,450,948	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1.A FE	13,576,023	13,585,323	02/20/2030
12550L-AS-1	CIFC CLO CLO		1.A FE	8,593,363	8,599,810	04/15/2030
92912V-AY-1	VOYA CLO CLO		1.A FE	21,625,218	21,610,508	04/17/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	17,032,254	16,793,920	04/17/2031
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	11,241,731	11,270,564	07/20/2026
44891P-AB-0	HYUNDAI AUTO ASSET BACKED		1.A FE	1,054,868	1,054,838	01/17/2023
50246*-AC-3	LVNV Funding LLC Senior Secured		1.G PL	3,551,496	3,465,723	03/15/2023
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	2,212,378	2,213,898	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	3,234,967	3,267,892	08/14/2025
03328T-BA-2	ANCHORAGE CLO CLO		1.A FE	6,190,599	6,176,594	01/28/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		2.A FE	5,353,232	5,134,540	04/07/2027
87249A-AA-3	TPG CLO		1.A FE	5,398,965	5,373,185	01/20/2031
G2616*-AB-1	DPR-CR Limited Senior Secured Note		3.A FE	2,490,849	2,321,949	12/15/2026
G3921#-AA-7	Global SC Finance III Ltd. Senior Secured Note		1.F PL	4,573,576	4,417,382	02/17/2027
14316H-AC-6	CARMX_AUTO ASSET BACKED		1.A FE	6,192,582	6,225,495	08/15/2025
80286R-AB-3	SANTANDER AUTO ASSET BACKED		1.A FE	8,057,262	8,060,939	11/20/2023
03835J-BA-0	APRES STATIC CLO CLO		1.A FE	16,364,771	16,368,297	10/15/2028
05875F-AY-3	BALLYROCK LTD CLO		1.A FE	26,967,257	26,990,188	10/15/2028
07132A-CC-5	BATTALION CLO LTD CLO		1.A FE	3,954,203	3,955,913	07/18/2030
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	33,097,455	33,101,721	07/15/2029
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		1.A FE	515,855	515,989	01/15/2031
55818H-BQ-0	MADISON PARK FUNDING LTD CLO		1.A FE	11,195,048	11,201,239	01/20/2029
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	3,373,491	3,375,141	10/22/2030
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	851,315	850,682	10/30/2030
67515W-DG-8	OCEAN TRAILS CLO CLO		1.A FE	35,190,376	35,190,422	04/17/2030
67575X-AN-1	OCTAGON CLO CLO		1.A FE	3,439,229	3,439,924	07/20/2030
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO		1.A FE	45,293,012	45,320,998	10/20/2031
83609N-AN-0	SOUNDPOINT CLO CLO		1.A FE	17,447,544	17,449,510	01/23/2029
83611G-AL-5	SOUND POINT CLO I LTD CLO		1.A FE	17,191,366	17,199,620	10/20/2030
89641A-AV-7	TRINITAS CLO LTD CLO		1.A FE	4,251,659	4,253,483	10/25/2028
92330W-BJ-5	Venture CDO Ltd CLO		1.A FE	32,615,487	32,624,931	10/20/2028
98625T-AJ-4	YORK CLO		1.A FE	859,979	831,630	01/22/2031
98887V-AA-1	ZAIS CDO CLO		1.A FE	1,002,549	1,008,547	04/15/2030
12550Y-AN-4	CIFC CLO CLO		1.A FE	34,385,896	34,399,239	04/20/2030
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BACKED		1.A FE	7,233,068	7,274,873	12/11/2034
01749T-AN-0	ADAGIO CLO CLO		1.A FE	19,575,699	19,586,197	01/15/2030
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	26,328,435	26,347,326	07/20/2029
14315B-AA-4	CARLYLE CLO		1.A FE	1,204,029	1,203,973	01/15/2030
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	17,413,318	17,422,697	04/15/2029
83610H-AL-4	SOUND POINT CLO I LTD CLO		1.A FE	31,723,087	31,733,298	10/23/2031
89640X-BK-1	TRINITAS CLO LTD CLO		1.A FE	36,100,488	36,118,071	10/18/2031
13876G-AJ-7	CANYON CLO CLO		1.A FE	34,391,630	34,399,239	07/15/2030
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Project		2.A PL	1,100,480	1,047,123	12/31/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured Note		1.G FE	8,195,001	7,950,424	05/15/2027
14918J-AW-0	CATHEDRAL LAKE LTD CLO		1.A FE	34,398,366	34,399,239	10/15/2029
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	8,597,023	8,599,810	10/20/2031
05875D-AJ-1	BALLYROCK CLO CLO		1.A FE	21,759,141	21,766,119	10/20/2031
06762C-AQ-1	BARINGS CLO CLO		1.A FE	17,179,291	17,199,620	10/15/2033
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	29,198,404	29,247,953	10/15/2030
48250E-AN-5	KKR CLO CLO		1.A FE	17,199,613	17,199,620	10/17/2031
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO		1.A FE	33,539,265	33,539,258	07/18/2030

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,048,003,322	1,046,569,555	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,350,522,205	2,345,543,186	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				1,015,609,744	1,013,370,100	XXX
6499999. Total - Residential Mortgage-Backed Securities				140,194,355	139,924,310	XXX
6599999. Total - Commercial Mortgage-Backed Securities				156,853,229	155,532,968	XXX
6699999. Total - Other Loan-Backed and Structured Securities				1,048,003,322	1,046,569,555	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				2,360,660,650	2,355,396,933	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
464287-20-0	ISHARES COM			33,259,697	33,259,697	01/31/3100
7499999. Subtotal - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				33,259,697	33,259,697	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				33,259,697	33,259,697	XXX
8099999. Total - Preferred and Common Stocks				33,259,697	33,259,697	XXX
000000-00-0	717610378, Tripoli, Iowa			251,199	252,110	
000000-00-0	717610662, Mayersville, Mississippi			886,421	875,420	
000000-00-0	717610689, Hayes, South Dakota			668,729	653,271	
000000-00-0	717610790, Lost Hills, California			2,983,676	2,950,337	
000000-00-0	717610827, Somerton, Arizona			243,536	240,795	
000000-00-0	717610998, Tripoli, Iowa			97,292	97,608	
000000-00-0	717610999, Bell City, Missouri			754,340	732,770	
000000-00-0	717611009, Wasco, California			1,368,932	1,309,321	
000000-00-0	717611078, Yuma, Arizona			1,073,665	1,031,977	
000000-00-0	717611106, Bakersfield, California			1,492,052	1,418,969	
000000-00-0	717611127, Batesville, Mississippi			244,297	242,495	
000000-00-0	717611188, Marion, Arkansas			144,646	141,972	
000000-00-0	717611200, Roggen, Colorado			163,934	152,485	
000000-00-0	717611253, Acampo, California			310,972	309,593	
000000-00-0	717611255, Clarksdale, Mississippi			309,776	307,927	
000000-00-0	717611287, Bradley, California			232,082	227,035	
000000-00-0	717611289, Dumas, Arkansas			344,104	342,072	
000000-00-0	717611304, Healdsburg, California			1,211,814	1,210,853	
000000-00-0	717611336, Moro, Arkansas			1,273,644	1,236,026	
000000-00-0	717611505, Sonoma, California			932,261	922,794	
000000-00-0	717611567, Bakersfield, California			372,589	361,192	
000000-00-0	717611665, Lost Hills, California			1,879,573	1,839,757	
000000-00-0	717611726, Ukiah, California			4,630,816	4,557,892	
000000-00-0	717611826, Brewster, Washington			5,503,878	5,503,878	
000000-00-0	706102048, Compton, California			196,716	192,567	
000000-00-0	706102103, Compton, California			69,634	68,883	
000000-00-0	706102343, Lawrenceville, Georgia			98,652	97,520	
000000-00-0	706103071, Santa Barbara, California			236,423	231,551	
000000-00-0	706105099, Citrus Heights, California			638,537	593,000	
000000-00-0	706106322, Walnut, California			1,177,220	1,050,953	
000000-00-0	706106358, New York, New York			827,467	767,018	
000000-00-0	706106587, Walnut, California			751,186	753,492	
000000-00-0	706107159, Alexandria, Kentucky			360,272	338,266	
000000-00-0	706107241, Portland, Oregon			645,611	612,533	
000000-00-0	706107434, Boston, Massachusetts			1,043,323	937,316	
000000-00-0	706107454, Kennesaw, Georgia			159,111	155,883	
000000-00-0	706107461, City Of Industry, California			1,615,335	1,454,843	
000000-00-0	706108313, Orlando, Florida			1,121,090	1,113,106	
000000-00-0	706108495, Arlington, Virginia			3,694,509	3,420,744	
000000-00-0	706108630, Brea, California			2,828,173	2,754,135	
000000-00-0	706108650, Washington, District of Columbia			3,199,589	3,078,568	
000000-00-0	706108674, Rochester, New York			507,551	504,472	
000000-00-0	706108691, Schaumburg, Illinois			990,790	968,771	
000000-00-0	706108713, Farmington, Connecticut			7,825,268	7,710,908	
000000-00-0	706108714, Costa Mesa, California			1,157,406	1,141,678	
000000-00-0	706108726, Ontario, California			443,081	440,698	
000000-00-0	706108728, Thousand Oaks, California			450,462	450,462	
000000-00-0	706108812, Redmond, Washington			3,686,631	3,646,319	
000000-00-0	706108817, Redmond, Washington			3,451,197	3,235,217	
000000-00-0	706108833, Arlington, Virginia			2,483,818	2,490,319	
000000-00-0	706108848, San Francisco, California			3,626,140	3,577,521	
000000-00-0	706108878, Richardson, Texas			4,420,928	4,366,774	
000000-00-0	706108909, Des Plaines, Illinois			454,821	453,855	
000000-00-0	706108919, La Grange, Illinois			699,018	697,534	
000000-00-0	706108920, Palatine, Illinois			108,205	107,976	
000000-00-0	706108924, San Diego, California			8,515,003	8,343,764	
000000-00-0	706108930, San Diego, California			1,317,688	1,295,318	
000000-00-0	706108931, San Diego, California			3,185,061	3,125,724	
000000-00-0	706108997, Irvine, California			1,435,542	1,410,883	
000000-00-0	706109003, Englewood, New Jersey			1,684,591	1,675,000	
000000-00-0	706109009, Chicago, Illinois			1,988,916	1,994,391	
000000-00-0	706109028, Cincinnati, Ohio			3,333,521	3,154,001	
000000-00-0	706109055, Chicago, Illinois			8,041,668	7,903,238	
000000-00-0	706109065, Houston, Texas			2,021,257	2,005,371	
000000-00-0	706109106, Portland, Oregon			3,170,392	3,097,375	
000000-00-0	706109116, Peabody, Massachusetts			632,775	631,418	
000000-00-0	706109133, Richardson, Texas			239,531	236,370	
000000-00-0	706109173, Clearwater, Florida			1,970,232	1,910,392	
000000-00-0	706109261, Arlington, Virginia			3,602,610	3,457,124	
000000-00-0	706109264, Pico Rivera, California			1,711,486	1,588,263	
000000-00-0	706109266, Portland, Oregon			497,788	499,615	
000000-00-0	706109299, Atlanta, Georgia			3,217,761	3,060,668	
000000-00-0	706109392, Fontana, California			947,055	895,992	
000000-00-0	706109441, Dublin, California			443,317	438,764	
000000-00-0	706109467, Costa Mesa, California			849,085	851,766	
000000-00-0	706109500, Long Beach, California			4,984,969	4,752,811	
000000-00-0	706109529, Chino, California			3,776,207	3,733,202	
000000-00-0	706109560, Bronx, New York			904,471	850,801	
000000-00-0	706109561, Staten Island, New York			874,322	822,441	
000000-00-0	706109562, Brooklyn, New York			1,899,390	1,786,683	
000000-00-0	706109603, Billerica, Massachusetts			6,460,068	6,191,863	
000000-00-0	706109612, Nashville, Tennessee			6,407,289	6,190,444	
000000-00-0	706109617, Berkeley, California			2,057,449	1,968,282	
000000-00-0	706109704, Washington, District of Columbia			6,528,307	6,295,950	
000000-00-0	706109709, La Puente, California			300,027	300,904	
000000-00-0	706109710, La Puente, California			84,058	84,304	
000000-00-0	706109720, SeaTac, Washington			4,791,823	4,805,938	
000000-00-0	706109772, Redmond, Washington			2,643,765	2,493,502	
000000-00-0	706109797, Redwood City, California			1,303,537	1,308,014	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706109808, Perth Amboy, New Jersey			915,594	918,486	
000000-00-0	706109820, Sacramento, California			3,682,756	3,695,132	
000000-00-0	706109841, Chicago, Illinois			4,729,242	4,746,612	
000000-00-0	706109848, Addison, Texas			4,408,025	4,174,977	
000000-00-0	706109898, Ontario, California			428,606	430,179	
000000-00-0	706109899, Walnut, California			365,384	366,725	
000000-00-0	706109900, Walnut, California			375,030	376,406	
000000-00-0	706109901, City of Industry, California			4,055,011	4,069,894	
000000-00-0	706109903, City of Industry, California			1,272,423	1,277,093	
000000-00-0	706109909, Chino, California			955,657	959,164	
000000-00-0	706109913, Chino, California			1,072,686	1,076,622	
000000-00-0	706109937, San Francisco, California			3,628,624	3,577,521	
000000-00-0	706110000, Miami, Florida			1,110,982	1,073,600	
000000-00-0	706110020, Plainview, New York			2,507,631	2,519,957	
000000-00-0	706110084, Anaheim, California			1,330,013	1,334,679	
000000-00-0	706110092, Arlington, Virginia			4,298,039	4,161,900	
000000-00-0	706110112, Thousand Oaks, California			10,836,895	10,842,144	
000000-00-0	706110113, Scottsdale, Arizona			7,359,537	7,363,102	
000000-00-0	706110247, Secaucus, New Jersey			2,130,519	2,056,127	
000000-00-0	706110312, La Mirada, California			6,914,403	6,701,546	
000000-00-0	706110324, San Diego, California			15,817,761	15,856,989	
000000-00-0	706110334, Atlanta, Georgia			10,639,133	10,260,433	
000000-00-0	706110360, Frisco, Texas			1,231,526	1,235,730	
000000-00-0	706110365, Walnut Creek, California			9,097,568	8,993,977	
000000-00-0	706110423, San Francisco, California			12,259,499	11,887,001	
000000-00-0	706110462, West Valley City, Utah			1,685,563	1,685,563	
000000-00-0	706110512, Houston, Texas			7,829,141	7,426,540	
000000-00-0	706110561, Orlando, Florida			6,140,040	6,170,661	
000000-00-0	706110562, Hutchins, Texas			1,419,731	1,377,868	
000000-00-0	706110629, San Francisco, California			3,260,857	3,083,204	
000000-00-0	706110641, San Francisco, California			13,931,692	13,931,692	
000000-00-0	706110670, San Diego, California			2,737,902	2,750,189	
000000-00-0	706110671, Washington, District of Columbia			3,329,040	3,343,980	
000000-00-0	706110706, Atlanta, Georgia			5,088,268	5,088,268	
000000-00-0	706110710, Atlanta, Georgia			3,985,386	3,985,386	
000000-00-0	706110711, Irving, Texas			652,196	652,196	
000000-00-0	706110712, King of Prussia, Pennsylvania			7,965,486	7,616,421	
000000-00-0	706110764, San Diego, California			4,089,310	4,081,063	
000000-00-0	706110860, Glendale, Arizona			2,642,644	2,642,644	
000000-00-0	706110870, Peachtree Corners, Georgia			11,867,738	11,867,738	
000000-00-0	706110874, Avon, New York			2,045,052	2,045,052	
000000-00-0	706110875, Camillus, New York			153,230	153,230	
000000-00-0	706110876, Harrisburg, Pennsylvania			3,194,446	3,194,446	
000000-00-0	706110889, Avalon, Pennsylvania			554,801	554,801	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,163,632	2,163,632	
000000-00-0	706110894, Canonsburg, Pennsylvania			1,768,099	1,768,099	
000000-00-0	706110896, Victor, New York			1,131,156	1,131,156	
000000-00-0	706110901, Staten Island, New York			993,745	958,307	
000000-00-0	706110956, Houston, Texas			3,250,728	3,250,728	
000000-00-0	706110961, Tampa, Florida			11,867,738	11,867,738	
000000-00-0	706111016, Charlotte, North Carolina			13,759,696	13,759,696	
000000-00-0	706111051, New York, New York			2,238,195	2,191,185	
000000-00-0	706111059, Houston, Texas			9,230,820	9,230,820	
000000-00-0	706111082, Seattle, Washington			3,112,673	3,039,287	
000000-00-0	706111124, Dallas, Texas			3,973,112	3,973,112	
000000-00-0	706111134, Austin, Texas			18,193,339	17,921,165	
000000-00-0	706111191, New York, New York			2,591,869	2,602,260	
000000-00-0	706111214, Phoenix, Arizona			12,800,006	12,566,042	
000000-00-0	706111219, Glendale, Arizona			16,278,098	16,098,844	
000000-00-0	706111250, Corte Madera, California			6,952,499	6,974,020	
000000-00-0	706111275, Fort Worth, Texas			7,617,601	7,617,603	
000000-00-0	706111306, Brentwood, California			8,907,426	8,908,799	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				488,988,852	481,121,438	XXX
233851-DR-2	DAIMLER FINANCE NORTH AMERICA CORPORATE		1.G	1,726,799	1,727,313	02/22/2022
2546R3-AX-2	WALT DISNEY COMPANY (THE) COMMERCIAL PAPER		2.A	4,298,968	4,298,973	01/31/2022
2546R3-CX-0	WALT DISNEY COMPANY (THE) COMMERCIAL PAPER		2.A	4,124,821	4,125,153	03/31/2022
29279H-GE-9	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A	8,585,586	8,581,736	07/14/2022
29279H-GF-6	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A	8,585,500	8,581,643	07/15/2022
59862*-AC-7	Mike Albert Leasing Inc. Senior Secured Note		2.C	1,223,761	1,224,039	04/27/2022
29251V-CH-7	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A	20,271,197	20,277,370	03/17/2022
29279H-ES-0	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A	7,558,903	7,555,640	05/26/2022
37790B-CJ-8	GLENCORE FUNDING LLC COMMERCIAL PAPER		2.A	34,374,162	34,369,465	03/18/2022
37790B-CM-1	GLENCORE FUNDING LLC COMMERCIAL PAPER		2.A	17,186,531	17,184,145	03/21/2022
42250R-CF-4	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A	10,311,258	10,312,029	03/15/2022
42250R-CG-2	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A	24,059,289	24,060,800	03/16/2022
44890N-CH-1	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		2.A	8,592,698	8,592,733	03/17/2022
44890N-CJ-7	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		2.A	8,592,577	8,592,729	03/18/2022
74457M-CM-4	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER		2.A	18,211,323	18,216,658	03/21/2022
75611N-CM-2	REALTY INCOME CORP COMMERCIAL PAPER		2.A	22,337,258	22,338,898	03/21/2022
78015M-4P-2	ROYAL BANK OF CANADA (NEW YORK COMMERCIAL PAPER		1.C	17,188,572	17,199,620	10/06/2022
67077V-CH-9	NUTRIEN LTD COMMERCIAL PAPER		2.A	2,062,124	2,062,234	03/17/2022
67077V-CJ-5	NUTRIEN LTD COMMERCIAL PAPER		2.A	1,374,727	1,374,808	03/18/2022
67077V-CM-8	NUTRIEN LTD COMMERCIAL PAPER		2.A	17,698,796	17,700,058	03/21/2022
87974W-CJ-5	TELUS CORP COMMERCIAL PAPER		2.A	14,950,531	14,951,981	03/18/2022
87974W-CQ-9	TELUS CORP COMMERCIAL PAPER		2.A	10,309,772	10,311,075	03/24/2022
87974W-CR-7	TELUS CORP COMMERCIAL PAPER		2.A	12,027,923	12,029,463	03/25/2022
89355Q-CE-4	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A	8,592,999	8,593,102	03/14/2022
89355Q-CM-6	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A	13,146,288	13,145,871	03/21/2022
05571C-C7-4	BPCE SA COMMERCIAL PAPER		1.E	8,597,118	8,596,394	03/07/2022
55350L-10-3	MRAIT_AGY_WH CMO FLOATER		1.F	60,198,669	60,198,669	07/15/2022
B8A9EA-S9-5	CARMX_AUTO ABS FLOATER		1.F	2,840,766	2,842,094	02/14/2022
B8A9LJ-2L-9	CARMX_AUTO ABS FLOATER		1.F	2,642,690	2,643,926	02/14/2022
B8A9M5-37-8	CARMX_AUTO ABS FLOATER		1.F	1,510,109	1,510,815	02/14/2022
B8A9MQ-RM-3	CARMX_AUTO ABS FLOATER		1.F	1,893,825	1,894,710	02/14/2022
B8A9NE-HL-2	CARMX_AUTO ABS FLOATER		1.F	1,325,471	1,326,091	02/14/2022
B8A9P2-2H-1	CARMX_AUTO ABS FLOATER		1.F	1,325,471	1,326,091	02/14/2022
B8A9Q3-ZA-7	CARMX_AUTO ABS FLOATER		1.F	1,698,872	1,699,666	02/14/2022
B8A9RF-HE-1	CARMX_AUTO ABS FLOATER		1.F	2,831,453	2,832,777	02/14/2022
B8A9TP-SY-1	CARMX_AUTO ABS FLOATER		1.F	1,510,106	1,510,815	02/14/2022
B8A9UT-06-2	CARMX_AUTO ABS FLOATER		1.F	1,893,821	1,894,710	02/14/2022
B8A9VA-F4-1	CARMX_AUTO ABS FLOATER		1.F	946,910	947,355	02/14/2022
B8A9WG-SS-0	CARMX_AUTO ABS FLOATER		1.F	2,840,731	2,842,065	02/14/2022
B8A9X9-YC-3	CARMX_AUTO ABS FLOATER		1.F	1,887,635	1,888,518	02/14/2022
B8A9XS-4W-0	CARMX_AUTO ABS FLOATER		1.F	946,912	947,355	02/14/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				392,282,921	392,309,586	XXX
63873Q-MQ-4	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			12,040,156	12,039,734	01/20/2022
06367C-EV-5	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT			6,277,259	6,277,861	05/05/2022
06417M-PG-4	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT			13,242,078	13,243,707	05/10/2022
89114W-7M-1	TORONTO-DOMINION BANK (NEW YOR CERTIFICATE OF DEPOSIT			17,199,018	17,199,598	04/28/2022
60710R-KK-0	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			5,504,445	5,503,878	03/18/2022
22536A-AZ-7	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT			4,816,202	4,815,894	03/09/2022
9099999. Total - Cash (Schedule E Part 1 type)				59,079,158	59,080,672	XXX
12705X-AX-8	CABOT CORP COMMERCIAL PAPER		2.A	13,754,481	13,755,109	01/31/2022

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
20911M-B4-8	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER		2.A	11,003,827	11,004,118	02/04/2022
20911M-B7-1	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER		2.A	20,631,350	20,632,119	02/07/2022
20911M-BB-2	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER		2.A	10,315,107	10,315,306	02/11/2022
23585M-CE-4	DANAHER CORPORATION COMMERCIAL PAPER		2.A	32,607,188	32,602,882	03/14/2022
26885U-C1-4	ERP OPER LP COMMERCIAL PAPER		2.A	5,156,336	5,156,503	03/01/2022
29251V-CE-4	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A	18,898,089	18,903,311	03/14/2022
29251V-CF-1	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A	12,025,804	12,028,748	03/15/2022
30035N-BP-9	EVERGY KANSAS CENTRAL INC COMMERCIAL PAPER		2.A	5,157,017	5,156,847	02/23/2022
30035N-BR-5	EVERGY KANSAS CENTRAL INC COMMERCIAL PAPER		2.A	9,626,229	9,625,901	02/25/2022
30037N-BP-7	EVERGY MISSOURI WEST INC COMMERCIAL PAPER		2.A	6,187,535	6,188,217	02/23/2022
30037N-BR-3	EVERGY MISSOURI WEST INC COMMERCIAL PAPER		2.A	7,562,346	7,563,208	02/25/2022
30040Y-B1-1	EVERSOURCE ENERGY COMMERCIAL PAPER		2.A	5,158,147	5,158,509	02/01/2022
4335P3-A3-6	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		2.A	5,159,716	5,159,813	01/03/2022
4335P3-A4-4	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		2.A	8,599,431	8,599,581	01/04/2022
4335P3-A5-1	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		2.A	29,237,716	29,238,314	01/05/2022
45718W-AR-8	INGREDION INC COMMERCIAL PAPER		2.A	10,832,369	10,832,871	01/25/2022
74457M-BN-3	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER		2.A	3,403,063	3,403,557	02/22/2022
74457M-CN-2	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER		2.A	17,180,253	17,182,420	03/22/2022
75611N-AE-2	REALTY INCOME CORP COMMERCIAL PAPER		2.A	5,159,014	5,159,141	01/14/2022
75611N-BR-2	REALTY INCOME CORP COMMERCIAL PAPER		2.A	5,671,964	5,672,406	02/25/2022
92930W-A3-5	WEC ENERGY GROUP INC COMMERCIAL PAPER		2.A	9,769,101	9,769,194	01/03/2022
87974W-CN-6	TELUS CORP COMMERCIAL PAPER		2.A	8,590,316	8,592,166	03/22/2022
89355Q-CG-9	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A	17,183,830	17,184,771	03/16/2022
05531N-A6-3	BAT INTL FIN PLC COMMERCIAL PAPER		2.A	6,879,559	6,879,657	01/06/2022
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A	143,114,735	143,114,735	01/31/3100
B8A9YH-N3-6	CARMX_AUTO ABS FLOATER		1.F	1,893,825	1,894,710	02/14/2022
B8A9Z7-0W-8	CARMX_AUTO ABS FLOATER		1.F	2,840,738	2,842,065	02/14/2022
B8AA26-YH-9	CARMX_AUTO ABS FLOATER		1.F	4,356,004	4,358,040	02/14/2022
B8AA2Q-RV-2	CARMX_AUTO ABS FLOATER		1.F	4,166,209	4,168,156	02/14/2022
B8AA31-LL-4	CARMX_AUTO ABS FLOATER		1.F	2,831,454	2,832,777	02/14/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				444,952,753	444,975,148	XXX
000000-00-0	Currency Swap			176,748	182,087	11/17/2023
000000-00-0	Interest Rate Swap			(309,690)	(309,690)	09/14/2022
000000-00-0	Interest Rate Swap			(308,677)	(308,677)	07/01/2023
000000-00-0	Interest Rate Swap			(327,839)	(327,839)	04/01/2025
000000-00-0	Interest Rate Swap			(182,508)	(182,508)	05/31/2023
000000-00-0	Interest Rate Swap			(93,270)	(93,270)	05/31/2022
000000-00-0	Interest Rate Swap			(134,501)	(134,501)	05/31/2022
000000-00-0	Interest Rate Swap			(383,881)	(383,881)	05/31/2025
000000-00-0	Interest Rate Swap			(4,802)	(4,802)	01/03/2022
000000-00-0	Interest Rate Swap			(72,127)	(72,127)	01/03/2023
000000-00-0	Interest Rate Swap			(12,305)	(12,305)	01/22/2022
000000-00-0	Interest Rate Swap			(465,050)	(465,050)	01/22/2023
000000-00-0	Interest Rate Swap			(2,475)	(2,475)	01/30/2022
000000-00-0	Interest Rate Swap			(126,455)	(126,455)	02/04/2023
000000-00-0	Interest Rate Swap			(48,311)	(48,311)	02/04/2022
000000-00-0	Interest Rate Swap			(35,466)	(35,466)	02/19/2022
000000-00-0	Interest Rate Swap			(71,277)	(71,277)	03/04/2023
000000-00-0	Interest Rate Swap			(57,924)	(57,924)	03/04/2022
000000-00-0	Interest Rate Swap			(23,562)	(23,562)	03/11/2022
000000-00-0	Interest Rate Swap			(15,284)	(15,284)	04/04/2022
000000-00-0	Interest Rate Swap			(11,158)	(11,158)	01/24/2022
000000-00-0	Interest Rate Swap			(322,376)	(322,376)	05/02/2022
000000-00-0	Interest Rate Swap			(41,215)	(41,215)	05/02/2022
000000-00-0	Interest Rate Swap			(135,292)	(135,292)	05/02/2023
000000-00-0	Interest Rate Swap			(5,994)	(5,994)	03/03/2022
000000-00-0	Interest Rate Swap			(193,048)	(193,048)	06/04/2022
000000-00-0	Interest Rate Swap			(339,802)	(339,802)	06/04/2023
000000-00-0	Interest Rate Swap			(43,576)	(43,576)	06/10/2022
000000-00-0	Interest Rate Swap			(7,414)	(7,414)	01/31/2022
000000-00-0	Interest Rate Swap			(70,459)	(70,459)	07/11/2022
000000-00-0	Interest Rate Swap			(138,660)	(138,660)	08/02/2022
000000-00-0	Interest Rate Swap			(193,596)	(193,596)	08/02/2023
000000-00-0	Interest Rate Swap			(48,059)	(48,059)	08/16/2022
000000-00-0	Interest Rate Swap			(5,306)	(5,306)	02/16/2022
000000-00-0	Interest Rate Swap			(47,780)	(47,780)	08/22/2022
000000-00-0	Interest Rate Swap			(54,917)	(54,917)	09/09/2022
000000-00-0	Interest Rate Swap			(35,041)	(35,041)	09/20/2022
000000-00-0	Interest Rate Swap			(35,312)	(35,312)	10/03/2022
000000-00-0	Interest Rate Swap			(8,595)	(8,595)	11/05/2022
000000-00-0	Interest Rate Swap			(97,889)	(97,889)	12/23/2022
000000-00-0	Interest Rate Swap			(278,833)	(278,833)	01/30/2023
000000-00-0	Interest Rate Swap			(217,089)	(217,089)	07/31/2022
000000-00-0	Interest Rate Swap			(5,288)	(5,288)	02/13/2022
000000-00-0	Interest Rate Swap			(31,477)	(31,477)	02/21/2022
000000-00-0	Interest Rate Swap			(315,793)	(315,793)	02/21/2023
000000-00-0	Interest Rate Swap			(47,460)	(47,460)	08/24/2022
000000-00-0	Interest Rate Swap			(19,495)	(19,495)	02/24/2022
000000-00-0	Interest Rate Swap			(9,995)	(9,995)	03/02/2023
000000-00-0	Interest Rate Swap			14,905	14,905	03/09/2023
000000-00-0	Interest Rate Swap			77,225	77,225	04/16/2023
000000-00-0	Interest Rate Swap			181,215	181,215	09/18/2023
000000-00-0	Interest Rate Swap			17,060	17,060	08/04/2022
000000-00-0	Interest Rate Swap			98,946	98,946	08/04/2023
000000-00-0	Interest Rate Swap			77,405	77,405	08/04/2024
000000-00-0	Interest Rate Swap			54,276	54,276	12/16/2023
000000-00-0	Interest Rate Swap			1,010,522	1,010,522	02/04/2025
000000-00-0	Interest Rate Swap			289,915	289,915	02/04/2024
000000-00-0	Interest Rate Swap			32,624	32,624	02/04/2023
000000-00-0	Interest Rate Swap			(309)	(309)	02/04/2022
000000-00-0	Interest Rate Swap			211,947	211,947	02/04/2024
000000-00-0	Interest Rate Swap			194,855	194,855	02/29/2024
000000-00-0	Interest Rate Swap			345,100	345,100	03/01/2024
000000-00-0	Interest Rate Swap			78,511	78,511	08/13/2024
000000-00-0	Interest Rate Swap			112,607	112,607	09/09/2024
000000-00-0	Interest Rate Swap			1,059,937	1,059,937	08/27/2025
000000-00-0	Interest Rate Swap			903,579	903,579	08/27/2024
000000-00-0	Interest Rate Swap			96,243	96,243	08/27/2023
000000-00-0	Interest Rate Swap			69,456	69,456	08/27/2022
000000-00-0	Currency Swap			(58,449)	(58,449)	11/07/2022
000000-00-0	Currency Swap			938,617	890,060	10/07/2022
000000-00-0	Interest Rate Swap			37,390	37,390	11/23/2025
000000-00-0	Interest Rate Swap			72,513	72,513	11/23/2024
000000-00-0	Interest Rate Swap			59,386	59,386	11/23/2023
000000-00-0	Interest Rate Swap			8,452	8,452	11/23/2022
000000-00-0	Interest Rate Swap			44,924	44,924	12/02/2023
000000-00-0	Interest Rate Swap			339,454	339,454	12/02/2025
000000-00-0	Interest Rate Swap			67,343	67,343	12/02/2024
000000-00-0	Interest Rate Swap			8,343	8,343	01/11/2022

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9299999. Total - Other Assets				1,184,417	1,141,198	XXX
9999999 - Totals				3,780,408,447	3,767,284,672	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 679,328,653 — Book/Adjusted Carrying Value $ 689,035,393
2. Average balance for the year — Fair Value $ 3,990,330,707 — Book/Adjusted Carrying Value $ 3,927,514,653

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA - CALIFORNIA	CONCORD, CA		0.000	0	0	706,155	XXX
BANK OF MONTREAL	TORONTO-ONT, CAN		0.000	0	0	3,028,514	XXX
CITIBANK	NEW CASTLE, DE		0.000	0	0	(517,355,280)	XXX
CITIBANK - BEIJING CHINA	BEIJING, CN		0.000	0	0	42	XXX
CITIBANK - KUALA LUMPUR MALAYSIA	KUALA LUMPUR, MY		0.000	0	0	24,160	XXX
CITIBANK - NEW YORK	NEW YORK, NY		0.000	0	0	190,669,758	XXX
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY		0.000	0	0	6	XXX
INDUSTRIAL BANK NA	WASHINGTON, DC		0.000	755	0	2,520,358	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.002	268	0	(419,704)	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		0.000	(31,755)	0	27,866,254	XXX
PNC BANK- N A	PHILADELPHIA, PA		0.000	0	0	6,524,692	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN		0.000	0	0	943,503	XXX
STATE STREET - KANSAS CITY	KANSAS CITY, MO		0.000	0	0	739,328	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	13,071,350	XXX
UMB - BANK	KANSAS CITY, MO		0.000	0	0	110,473	XXX
WELLS FARGO - DELAWARE	WILMINGTON, DE		0.000	0	0	(5,449,244)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ		0.000	0	0	(248,882,839)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(27,769,352)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(149,100,576)	XXX
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS		0.001	95,216	889	100,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS		0.001	49,054	408	210,000,000	XXX
BANK OF MONTREAL	CHICAGO, IL		0.002	137,272	34,308	116,750,000	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.002	0	58,049	38,500,000	XXX
BANK OF NOVA SCOTIA TD	TORONTO, CANADA		0.002	4,480	428	55,000,000	XXX
BNP PARIBAS SA	NEW YORK, NY		0.001	117,931	0	0	XXX
CALYON	CAYMAN ISLANDS		0.001	41,291	83	75,000,000	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY		0.001	21,845	3,818	62,399,951	XXX
COOPERATIEVE RABOBANK UA	UTRECHT, NETHERLANDS		0.001	578	0	0	XXX
COOPERATIEVE RABOBANK UA	NEW YORK, NY		0.001	50,304	694	100,000,000	XXX
CREDIT AGRICOLE	NEW YORK, NY		0.001	36,573	9,602	79,000,000	XXX
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY		0.001	114,701	2,739	20,000,000	XXX
CREDIT SUISSE AG	NEW YORK, NY		0.004	113,416	0	0	XXX
DNB BANK ASA	NEW YORK, NY		0.001	11,356	0	0	XXX
LLOYDS BANK CORPORATE MARKETS PLC	NEW YORK, NY		0.004	47,246	0	0	XXX
MITSUBISHI UFJ TR&BK	NEW YORK, NY		0.002	22,642	0	0	XXX
MIZUHO BANK LTD	NEW YORK, NY		0.002	68,297	31,414	191,013,000	XXX
MUFG BANK LTD	NEW YORK, NY		0.002	(15,640)	9,354	69,999,832	XXX
NATIXIS	NEW YORK, NY		0.001	355,673	12,172	35,000,000	XXX
NATIXIS SA	NEW YORK, NY		0.002	174,008	2,331	31,250,689	XXX
NORDEA BANK AB	NEW YORK, NY		0.001	18,338	0	0	XXX
NORINCHUKIN BANK	NEW YORK, NY		0.001	66,456	20,231	109,996,685	XXX
NORTHERN TR CO	CAYMAN ISLANDS		0.001	1,140	0	0	XXX
ROYAL BANK OF CANADA	NEW YORK, NY		0.001	19,431	583	100,000,000	XXX
PGIM UCIT	NEWARK, NJ		0.001	107	0	0	XXX
SKANDINAVISKA ENSKILDA BANKEN	NEW YORK, NY		0.002	145,020	0	0	XXX
SOCIETE GENERALE	NEW YORK, NY		0.001	5,476	0	0	XXX
STANDARD CHARTERED BANK/NY	NEW YORK, NY		0.002	2,089	0	0	XXX
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY		0.001	77,691	24,367	68,000,145	XXX
SVENSKA HANDELSBANKEN AB	NEW YORK, NY		0.002	167,025	6,268	40,999,940	XXX
SWEDBANK AB	NEW YORK, NY		0.001	444	0	0	XXX
TORONTO-DOMINION BANK	NEW YORK, NY		0.001	30,311	84,375	139,999,936	XXX
US BANK NA	MINNEAPOLIS, OH		0.000	1,617	0	0	XXX
WESTPAC BANKING CORPORATION	NEW YORK, NY		0.002	116,935	0	20,000,000	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	2,067,591	302,113	960,137,776	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	2,067,591	302,113	960,137,776	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	2,067,591	302,113	960,137,776	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	519,633,781	4. April	444,294,166	7. July	162,801,688	10. October	480,257,180
2. February	(290,118,171)	5. May	318,491,059	8. August	371,131,355	11. November	600,871,992
3. March	440,784,975	6. June	221,673,150	9. September	1,413,658,408	12. December	960,137,776

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	U.S TREASURY BILL TREASURY BILL	LS	12/28/2021	0.000	03/22/2022	39,995,556	0	167
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		01/31/2019	0.000	12/31/2022	2	0	1,977
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						39,995,558	0	2,144
0599999. Total - U.S. Government Bonds						39,995,558	0	2,144
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	Federal Home Loan Bank	LS	12/29/2021	0.050	02/18/2022	74,999,795	104	(13,746)
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						74,999,795	104	(13,746)
3199999. Total - U.S. Special Revenues Bonds						74,999,795	104	(13,746)
	TELUS CORP COMMERCIAL PAPER	LS	12/22/2021	0.400	03/22/2022	24,977,778	0	2,500
	UBS GROUP FDG JERSEY LTD CORP FRGN FLOATER	LS	11/02/2021	1.662	02/01/2022	8,009,726	22,524	(19,252)
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	12/17/2021	0.255	01/03/2022	7,499,894	0	797
	BPCE SA COMMERCIAL PAPER	LS	11/08/2021	0.100	02/07/2022	12,998,330	0	2,438
	ALEXANDRIA REAL EST EQ INC COMMERCIAL PAPER	LS	12/20/2021	0.370	01/05/2022	9,999,589	0	1,233
	Agilon Energy Holdings II, LLC Sr. Secured		12/17/2021	9.125	03/01/2022	344,615	1,849	0
	ING (U S) FUNDING LLC COMMERCIAL PAPER	LS	12/21/2021	0.200	03/21/2022	60,973,228	0	3,728
	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER	LS	12/15/2021	0.380	02/11/2022	29,987,017	0	5,383
	BRITISH COLUMBIA (PROVINCE OF) COMMERCIAL PAPER		11/22/2021	0.130	02/15/2022	5,914,039	0	854
	CARMX_AUTO ABS FLOATER	LS	12/29/2021	0.751	02/14/2022	8,235,000	344	0
	UNILEVER CAP CORP COMMERCIAL PAPER	LS	12/29/2021	0.070	01/18/2022	24,999,174	0	146
	INGREDION INC COMMERCIAL PAPER	LS	12/21/2021	0.400	01/25/2022	31,491,600	0	3,850
	OMERS FINANCE TRUST COMMERCIAL PAPER	LS	11/30/2021	0.120	01/27/2022	34,197,036	0	3,648
	BRITISH COLUMBIA (PROVINCE OF) COMMERCIAL PAPER	LS	11/22/2021	0.130	02/18/2022	14,997,400	0	2,167
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAPER	LS	12/16/2021	0.400	02/25/2022	27,982,889	0	4,978
	MITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER	LS	11/29/2021	0.140	01/24/2022	4,999,553	0	642
	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER	LS	12/14/2021	0.350	02/07/2022	59,978,417	0	10,500
	JOHN DEERE CANADA ULC COMMERCIAL PAPER		11/22/2021	0.120	01/27/2022	19,998,267	0	2,600
	KFW COMMERCIAL PAPER	LS	11/29/2021	0.090	01/05/2022	39,999,600	0	3,300
	Carillion Group plc Senior Note	LS	09/01/2021	4.380	09/28/2018	1	0	0
	REALTY INCOME CORP COMMERCIAL PAPER	LS	12/15/2021	0.400	02/25/2022	16,489,917	0	3,117
	BAT INTL FIN PLC COMMERCIAL PAPER	LS	12/29/2021	0.200	01/06/2022	14,999,583	0	167
	EVERSOURCE ENERGY COMMERCIAL PAPER	LS	12/29/2021	0.310	02/01/2022	14,995,996	0	388
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER	LS	12/16/2021	0.420	03/16/2022	49,956,833	0	9,333
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		11/29/2021	0.150	02/22/2022	9,997,833	0	1,375
	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER	LS	12/14/2021	0.350	02/04/2022	31,989,422	0	5,600
	DANAHER CORPORATION COMMERCIAL PAPER	LS	12/14/2021	0.380	03/14/2022	94,777,914	0	18,022
	CREDIT AGRICOLE CORPORATE AND COMMERCIAL PAPER	LS	12/28/2021	0.120	02/08/2022	29,996,200	0	400
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	12/17/2021	0.255	01/03/2022	14,999,788	0	1,594
	BANK OF NOVA SCOTIA COMMERCIAL PAPER	LS	12/02/2021	0.220	03/02/2022	24,990,833	0	4,583
	CARMX_AUTO ABS FLOATER	LS	12/14/2021	0.751	02/14/2022	12,669,000	4,503	0
	REALTY INCOME CORP COMMERCIAL PAPER	LS	12/20/2021	0.400	01/14/2022	14,997,833	0	1,833
	TELUS CORP COMMERCIAL PAPER	LS	12/22/2021	0.400	03/22/2022	7,493,333	0	833
	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER	LS	12/22/2021	0.450	03/22/2022	49,950,000	0	6,250
	Imtech Capital BV Senior Note		09/01/2021	5.813	07/15/2017	270,763	0	0
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER	LS	12/03/2021	0.150	02/28/2022	23,744,260	0	2,870
	NATIONAL SECURITIES CLEARING C COMMERCIAL PAPER		12/09/2021	0.100	01/05/2022	23,999,733	0	1,467
	QUEBEC GOVT DISC COMIL PAPER COMMERCIAL PAPER	LS	11/29/2021	0.120	01/31/2022	19,998,000	0	2,200
	Agilon Energy Holdings II, LLC Sr. Secured		12/17/2021	9.125	03/01/2022	139,504	748	0
	NOMURA SECURITIES INTERNATIONA TRI PARTY REPO	LS	12/31/2021	0.050	01/03/2022	200,000,000	278	0
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	12/21/2021	0.320	01/05/2022	84,996,978	0	7,556
	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER	LS	12/15/2021	0.380	02/11/2022	9,995,672	0	1,794
	Cattles plc Senior Note		09/01/2021	7.250	02/01/2013	3	0	0
	ALBERTA (PROVINCE OF) COMMERCIAL PAPER	LS	12/16/2021	0.180	02/16/2022	49,988,500	0	4,000
	WEC ENERGY GROUP INC COMMERCIAL PAPER	LS	12/17/2021	0.350	01/03/2022	9,999,806	0	1,458
	CARMX_AUTO ABS FLOATER	LS	11/22/2021	0.751	02/14/2022	8,262,000	5,363	1,363
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	12/22/2021	0.320	01/04/2022	9,999,733	0	889
	New Orleans Jazz Orchestra Inc Purchase Obligation		02/22/2019	0.000	12/24/2018	1	0	0
	REALTY INCOME CORP COMMERCIAL PAPER	LS	12/20/2021	0.400	01/14/2022	24,996,389	0	3,056
	Cattles plc Senior Note		09/01/2021	7.250	02/01/2013	1	0	0
	STIFs - Subsidiary Accounts SSLM ALM		12/27/2021	0.080	12/31/2022	66,293,737	3,232	14,707
	EVERGY MISSOURI WEST INC COMMERCIAL PAPER	LS	12/16/2021	0.400	02/23/2022	9,994,111	0	1,778
	WEC ENERGY GROUP INC COMMERCIAL PAPER	LS	12/17/2021	0.350	01/03/2022	28,399,448	0	4,142
	TOYOTA INDUSTRIES COMMERCIAL F COMMERCIAL PAPER	LS	12/16/2021	0.140	02/07/2022	39,994,244	0	2,333

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER	LS	12/21/2021	0.400	02/22/2022	9,894,280	0	1,210
	EVERGY MISSOURI WEST INC COMMERCIAL PAPER	LS	12/16/2021	0.400	02/23/2022	17,989,400	0	3,200
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	12/15/2021	0.430	03/15/2022	34,968,063	0	7,438
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAPER	LS	12/16/2021	0.400	02/23/2022	9,994,111	0	1,778
	EVERGY MISSOURI WEST INC COMMERCIAL PAPER	LS	12/15/2021	0.400	02/25/2022	21,986,556	0	4,156
	ELECTRICITE DE FRANCE SA COMMERCIAL PAPER	LS	12/20/2021	0.330	01/04/2022	9,999,725	0	1,100
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	12/15/2021	0.380	03/08/2022	9,023,709	0	1,525
	SOCIETE GENERALE SA COMMERCIAL PAPER	LS	12/09/2021	0.229	01/31/2022	50,003,905	20,323	(16,014)
	OESTERREICH KONTROLLBANK COMMERCIAL PAPER		11/30/2021	0.150	02/24/2022	41,600,638	0	5,548
	MCKESSON CORP COMMERCIAL PAPER	LS	12/17/2021	0.240	01/03/2022	14,999,800	0	1,500
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	12/22/2021	0.320	01/04/2022	24,999,333	0	2,222
	MITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER	LS	11/29/2021	0.140	02/23/2022	19,995,583	0	2,750
	BAT INTL FIN PLC COMMERCIAL PAPER	LS	12/29/2021	0.200	01/06/2022	19,999,444	0	222
	CDP FINANCIAL INC COMMERCIAL PAPER	LS	12/15/2021	0.110	01/12/2022	14,999,496	0	779
	BPCE SA COMMERCIAL PAPER	LS	12/28/2021	0.100	01/28/2022	4,999,625	0	56
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAPER	LS	12/16/2021	0.400	02/23/2022	14,991,167	0	2,667
	CARMX_AUTO ABS FLOATER	LS	12/21/2021	0.751	02/14/2022	12,117,000	2,531	0
	ERP OPER LP COMMERCIAL PAPER	LS	12/23/2021	0.400	03/01/2022	14,990,167	0	833
	PSP CAPITAL INC COMMERCIAL PAPER	LS	11/30/2021	0.150	02/23/2022	24,994,479	0	3,333
	BPCE SA CORP FRGN FLOATER		10/21/2021	0.427	01/14/2022	25,002,495	23,412	(16,001)
	EVERSOURCE ENERGY COMMERCIAL PAPER	LS	12/29/2021	0.310	02/01/2022	11,996,797	0	310
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	12/14/2021	0.430	03/14/2022	54,952,700	0	11,825
	Carillion Group plc Senior Note		09/01/2021	4.380	09/28/2018	1	0	0
	Imtech Capital BV Senior Note		09/01/2021	5.813	07/15/2017	4,256,309	0	0
	JOHN DEERE CANADA ULC COMMERCIAL PAPER	LS	11/22/2021	0.120	02/10/2022	19,997,111	0	2,889
	Agilon Energy Holdings II, LLC Sr. Secured		12/17/2021	9.125	03/01/2022	547,809	2,939	0
	CARMX_AUTO ABS FLOATER	LS	11/15/2021	0.751	02/14/2022	5,508,000	3,575	1,703
	ROYAL BANK OF CANADA (NEW YORK COMMERCIAL PAPER	LS	12/15/2021	0.070	03/15/2022	12,994,464	0	1,213
	SANTANDER BANK NA TRI PARTY REPO	LS	12/31/2021	0.055	01/03/2022	115,000,000	176	0
	Citizens Entprs. Capital LLC Bridge Loan		12/30/2021	0.939	03/15/2022	2,491,116	102	0
	CABOT CORP COMMERCIAL PAPER	LS	12/17/2021	0.400	01/31/2022	39,986,667	0	6,667
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,092,240,469	91,899	165,527
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,092,240,469	91,899	165,527
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
	Hybrid Design Associates LLC Senior Secured Revolver		12/23/2021	0.000	01/07/2022	189,836	0	0
	Hybrid Design Associates LLC Senior Secured Revolver		12/23/2021	0.000	01/07/2022	75,934	0	0
	SWEDBANK INC COMMERCIAL PAPER		12/15/2021	0.000	02/04/2022	9,998,394	0	803
	Hybrid Design Associates LLC Senior Secured Revolver		12/23/2021	0.000	01/07/2022	222,898	0	0
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						10,487,062	0	803
6599999. Subtotal - Unaffiliated Bank Loans						10,487,062	0	803
7699999. Total - Issuer Obligations						2,207,235,822	92,004	153,925
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						10,487,062	0	803
8399999. Total Bonds						2,217,722,884	92,004	154,728
38141W-27-3	Goldman Sachs MMKT		12/27/2021	0.080		121,504,679	8,459	12,311
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	12/28/2021	0.000		548,471,537	37,680	61,489
4812C0-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET	LS	12/30/2021	0.006		1,325,174	5	0
857492-70-6	STATE STR INSTL INVT TR MMKT		12/31/2021	0.000		96	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						671,301,486	46,144	73,800
9999999 - Total Cash Equivalents						2,889,024,370	138,148	228,528

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number															
1A	1A	$	114,995,351	1B	$	266,293,739	1C	$	168,094,514	1D	$	140,579,705	1E	$	332,695,708	1F	$	71,793,495	1G	$	123,009,726
1B	2A	$	991,721,857	2B	$	2,491,116	2C	$	0												
1C	3A	$	0	3B	$	0	3C	$	0												
1D	4A	$	0	4B	$	1,031,927	4C	$	0												
1E	5A	$	0	5B	$	0	5C	$	0												
1F	6	$	5,015,747																		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	149,305	155,672
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	49,768	51,891
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A. 140	0	0	291,691	401,157
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,832,963	2,707,923	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	412,486	465,186
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	469,317	525,150
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code L.P.R.A. Sec. 313	0	0	1,468,004	1,555,143
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	547,450	570,796
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,832,963	2,707,923	3,388,021	3,724,995
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED			4	1.A FE	0	0.0000	0	0	0	0	0	0	0	0.886	0.000	MJSD	0	122,278	12/31/2021	03/31/2026
912803-BL-6	United States Treasury STRIP				1.A	59,010,120	92.8320	260,115,264	280,200,000	200,652,116	0	11,570,680	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP				1.A	16,538,504	92.4180	56,929,488	61,600,000	44,320,731	0	2,416,346	0	0	0.000	5.686	N/A	0	0	06/30/2004	11/15/2027
912803-DG-5	United States Treasury STRIP				1.A	62,733,830	73.6290	159,922,188	217,200,000	100,056,088	0	4,362,430	0	0	0.000	4.508	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP				1.A	9,939,240	73.2660	26,375,760	36,000,000	16,115,913	0	718,503	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP				1.A	10,228,186	72.5620	20,535,046	28,300,000	14,054,152	0	539,775	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP				1.A	14,356,080	72.0590	45,397,170	63,000,000	25,686,110	0	1,240,611	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP				1.A	15,911,251	69.0230	33,745,345	48,890,000	22,106,944	0	876,341	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP				1.A	35,982,241	66.1640	78,371,258	118,450,000	50,446,282	0	1,997,824	0	0	0.000	4.082	N/A	0	0	09/05/2013	02/15/2043
912803-ED-1	United States Treasury STRIP				1.A	170,846,668	65.4300	375,241,050	573,500,000	237,859,112	0	9,486,986	0	0	0.000	4.112	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP				1.A	79,261,694	65.1760	170,914,284	262,235,000	109,161,404	0	4,286,262	0	0	0.000	4.046	N/A	0	0	02/19/2014	11/15/2043
912803-EF-6	United States Treasury STRIP				1.A	12,002,832	64.7730	25,229,084	38,950,000	16,317,463	0	629,292	0	0	0.000	3.972	N/A	0	0	03/07/2014	02/15/2044
912803-EZ-2	United States Treasury STRIP				1.A	174,975,678	60.9880	250,050,800	410,000,000	189,720,936	0	5,620,984	0	0	0.000	3.030	N/A	0	0	04/29/2019	08/15/2047
912810-EM-6	UNITED STATES TREASURY BOND				1.A	9,802,344	104.1880	10,418,800	10,000,000	9,988,935	0	14,912	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-ES-3	UNITED STATES TREASURY BOND				1.A	11,647,125	118.6170	14,115,423	11,900,000	11,843,724	0	16,433	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND				1.A	439,739	120.3910	421,369	350,000	369,781	0	(5,655)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EY-0	UNITED STATES TREASURY BOND				1.A	692,213	124.7030	897,862	720,000	710,962	0	1,506	0	0	6.500	6.805	MN	6,076	46,800	06/27/1997	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND				1.A	9,901,901	126.3910	9,984,889	7,900,000	8,662,800	0	(129,810)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND				1.A	4,428,118	127.3670	5,514,991	4,330,000	4,363,848	0	(4,950)	0	0	6.375	6.206	FA	104,264	276,038	11/07/1997	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND				1.A	18,258,543	125.7030	20,489,589	16,300,000	17,195,703	0	(113,742)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND				1.A	14,268,135	134.0620	15,886,347	11,850,000	13,055,261	0	(129,809)	0	0	6.125	4.550	FA	274,152	725,813	10/29/2009	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1.A	1,332,156	137.9690	1,621,136	1,175,000	1,252,595	0	(7,220)	0	0	6.250	5.263	MN	9,535	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND				1.A	27,518,318	133.7190	33,436,436	25,005,000	26,514,019	0	(121,938)	0	0	5.375	4.566	FA	507,659	1,322,116	06/22/2021	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY				1.A	27,472,703	137.5940	42,757,336	31,075,000	28,651,851	0	112,941	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1.A	2,313,800	142.0630	3,572,884	2,515,000	2,375,518	0	5,897	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY				1.A	1,067,496	145.8120	1,472,701	1,010,000	1,049,594	0	(1,736)	0	0	5.000	4.640	MN	6,557	50,500	06/25/2008	05/15/2037
912810-QA-9	UNITED STATES TREASURY TREASURY				1.A	368,020	125.6720	439,852	350,000	363,946	0	(604)	0	0	3.500	3.196	FA	4,627	12,250	07/18/2014	02/15/2039
912810-QX-9	UNITED STATES TREASURY TREASURY				1.A	985,326	114.4060	1,309,949	1,145,000	1,016,608	0	4,179	0	0	2.750	3.519	FA	11,893	31,488	06/28/2013	08/15/2042
912810-QY-7	UNITED STATES TREASURY TREASURY				1.A	64,258,055	114.3910	72,123,526	63,050,000	64,062,107	0	(35,993)	0	0	2.750	2.649	MN	225,116	1,733,875	09/16/2016	11/15/2042
912810-RB-6	UNITED STATES TREASURY TREASURY				1.A	69,531,428	116.6410	78,236,951	67,075,000	69,206,060	0	(66,436)	0	0	2.875	2.677	MN	250,373	2,054,547	06/22/2021	05/15/2043
912810-RD-2	UNITED STATES TREASURY TREASURY				1.A	15,995,559	132.7340	19,777,366	14,900,000	15,901,194	0	(30,791)	0	0	3.750	3.315	MN	72,545	558,750	11/16/2018	11/15/2043
912810-RG-5	UNITED STATES TREASURY TREASURY				1.A	19,835,895	126.3910	23,631,325	18,697,000	19,646,126	0	(29,206)	0	0	3.375	3.060	MN	81,929	631,024	11/21/2014	05/15/2044
912810-RJ-9	UNITED STATES TREASURY TREASURY				1.A	54,576,656	119.7660	56,769,084	47,400,000	53,536,030	0	(202,680)	0	0	3.000	2.271	MN	184,624	1,422,000	08/09/2016	11/15/2044
912810-RK-6	UNITED STATES TREASURY TREASURY				1.A	129,070,393	110.4530	143,091,862	129,550,000	129,136,727	0	8,969	0	0	2.500	2.515	FA	1,223,332	3,238,750	08/03/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY TREASURY				1.A	244,605,350	120.1250	277,885,163	231,330,000	242,721,824	0	(355,189)	0	0	3.000	2.710	MN	901,037	6,939,900	12/10/2018	05/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY				1.A	285,708,784	117.9060	327,890,691	278,095,000	284,509,493	0	(219,484)	0	0	2.875	2.732	FA	3,019,938	7,995,231	11/16/2017	08/15/2045
912810-RP-5	UNITED STATES TREASURY TREASURY				1.A	12,168,750	120.6560	14,478,720	12,000,000	12,150,410	0	(4,311)	0	0	3.000	2.927	MN	46,740	360,000	07/07/2017	11/15/2045
912810-RQ-3	UNITED STATES TREASURY TREASURY				1.A	4,688,383	110.9060	5,878,018	5,300,000	4,757,566	0	14,919	0	0	2.500	3.106	FA	50,048	132,500	02/01/2017	02/15/2046
912810-RS-9	UNITED STATES TREASURY TREASURY				1.A	18,951,543	110.9690	23,397,814	21,085,000	19,186,594	0	52,043	0	0	2.500	3.021	MN	68,439	527,125	12/30/2016	05/15/2046
912810-RT-7	UNITED STATES TREASURY TREASURY				1.A	100,257,162	106.1410	111,718,710	105,255,000	100,888,054	0	127,334	0	0	2.250	2.476	FA	894,525	2,368,238	10/13/2016	08/15/2046
912810-RU-4	UNITED STATES TREASURY TREASURY				1.A	71,573,336	118.7970	87,315,795	73,500,000	71,720,613	0	46,635	0	0	2.875	3.013	MN	274,356	2,113,125	12/14/2018	11/15/2046
912810-RY-6	UNITED STATES TREASURY TREASURY				1.A	64,021,250	116.8590	70,290,689	60,150,000	63,851,810	0	(97,762)	0	0	2.750	2.424	FA	624,792	1,461,625	02/23/2021	08/15/2047
912810-SA-7	UNITED STATES TREASURY TREASURY				1.A	1,957,973	122.5620	2,438,984	1,990,000	1,960,605	0	723	0	0	3.000	3.083	FA	22,550	59,700	03/01/2018	02/15/2048
912810-SE-9	UNITED STATES TREASURY TREASURY				1.A	61,342,339	131.3750	71,323,488	54,290,000	61,104,303	0	(137,086)	0	0	3.375	2.706	MN	237,894	1,695,600	05/18/2021	11/15/2048
912810-SF-6	UNITED STATES TREASURY TREASURY				1.A	45,613,872	123.4530	46,257,839	37,470,000	45,612,650	0	(1,223)	0	0	3.000	1.963	FA	424,592	0	12/29/2021	02/15/2049
912810-SH-2	UNITED STATES TREASURY TREASURY				1.A	43,337,918	120.9690	44,970,226	37,175,000	43,255,055	0	(82,863)	0	0	2.875	2.087	MN	138,764	534,391	06/29/2021	05/15/2049
912810-SK-5	UNITED STATES TREASURY TREASURY				1.A	113,575,000	110.3280	123,567,360	112,000,000	113,493,916	0	(37,867)	0	0	2.375	2.310	MN	345,359	2,660,000	11/14/2019	11/15/2049
912810-SN-9	UNITED STATES TREASURY TREASURY				1.A	79,919,219	85.3440	75,956,160	89,000,000	80,175,421	0	240,585	0	0	1.250	1.691	MN	144,441	1,112,500	12/07/2020	05/15/2050
912810-SU-3	UNITED STATES TREASURY TREASURY				1.A	14,790,391	99.4220	15,410,410	15,500,000	14,805,239	0	14,849	0	0	1.875	2.081	FA	109,774	145,313	02/17/2021	02/15/2051
912810-SX-7	UNITED STATES TREASURY TREASURY				1.A	195,055,388	110.9690	195,815,897	176,460,000	194,858,506	0	(196,882)	0	0	2.375	1.909	MN	544,126	2,095,463	07/29/2021	05/15/2051
912810-SZ-2	UNITED STATES TREASURY TREASURY				1.A	2,056,373	102.4380	2,146,076	2,095,000	2,056,550	0	177	0	0	2.000	2.083	FA	15,826	0	10/25/2021	08/15/2051
912810-TC-2	UNITED STATES TREASURY TREASURY				1.A	20,007,281	101.4690	20,090,862	19,800,000	20,006,665	0	(616)	0	0	2.000	1.936	MN	51,414	0	12/08/2021	11/15/2041
912828-4X-5	UNITED STATES TREASURY TREASURY				1.A	7,907,188	103.4410	8,275,280	8,000,000	7,966,794	0	19,118	0	0	2.750	3.007	FA	74,751	220,000	10/11/2018	08/31/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-5M-8	UNITED STATES TREASURY TREASURY				1.A	14,902,907	111.2340	15,895,339	14,290,000	14,736,384	0	(58,598)	0	0	3.125	2.625	MN	57,979	446,563	01/31/2019	11/15/2028
912828-6G-0	UNITED STATES TREASURY TREASURY				1.A	149,081,067	103.4060	149,623,312	144,695,000	146,970,113	0	(1,027,145)	0	0	2.375	1.631	FA	1,167,653	3,436,506	12/05/2019	02/29/2024
912828-6T-2	UNITED STATES TREASURY TREASURY				1.A	99,921,875	106.6720	106,672,000	100,000,000	99,939,418	0	7,269	0	0	2.375	2.384	MN	308,356	2,375,000	05/22/2019	05/15/2029
912828-G3-8	UNITED STATES TREASURY TREASURY				1.A	85,937,988	103.6950	89,281,395	86,100,000	86,048,559	0	16,774	0	0	2.250	2.271	MN	251,521	1,937,250	12/04/2014	11/15/2024
912828-J2-7	UNITED STATES TREASURY TREASURY				1.A	145,090,277	103.0310	151,507,086	147,050,000	146,332,195	0	219,444	0	0	2.000	2.162	FA	1,110,867	2,941,000	01/14/2016	02/15/2025
912828-M5-6	UNITED STATES TREASURY TREASURY				1.A	18,590,172	104.2110	19,226,930	18,450,000	18,508,521	0	(14,398)	0	0	2.250	2.164	MN	53,897	415,125	01/11/2016	11/15/2025
912828-R2-8	UNITED STATES TREASURY TREASURY				1.A	97,285	101.4340	101,434	100,000	99,390	0	448	0	0	1.625	2.092	AO	278	1,625	02/07/2017	04/30/2023
912828-TY-6	UNITED STATES TREASURY TREASURY				1.A	59,669,844	101.0740	60,240,104	59,600,000	59,620,233	0	(23,327)	0	0	1.625	1.585	MN	125,744	968,500	11/14/2019	11/15/2022
912828-VB-3	UNITED STATES TREASURY TREASURY				1.A	45,524,666	101.6410	48,025,373	47,250,000	46,950,099	0	212,901	0	0	1.750	2.222	MN	107,357	826,875	11/05/2014	05/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY				1.A	20,337,371	102.9880	20,546,106	19,950,000	20,027,437	0	(46,504)	0	0	2.500	2.254	FA	188,387	498,750	11/13/2014	08/15/2023
912828-WE-6	UNITED STATES TREASURY TREASURY				1.A	23,508,092	103.7810	24,938,574	24,030,000	23,918,592	0	56,827	0	0	2.750	3.003	MN	85,798	660,825	11/25/2013	11/15/2023
912828-XB-1	UNITED STATES TREASURY TREASURY				1.A	24,581,055	103.5630	25,890,750	25,000,000	24,838,684	0	45,415	0	0	2.125	2.325	MN	68,974	531,250	12/29/2015	05/15/2025
912828-YH-7	UNITED STATES TREASURY TREASURY				1.A	7,475,027	101.6020	7,569,349	7,450,000	7,465,020	0	(5,346)	0	0	1.500	1.425	MS	28,552	111,750	02/13/2020	09/30/2024
912828-Z2-9	UNITED STATES TREASURY TREASURY				1.A	49,685,250	101.0900	50,140,640	49,600,000	49,630,473	0	(29,019)	0	0	1.500	1.440	JJ	343,696	744,000	02/05/2020	01/15/2023
912828-Z5-2	UNITED STATES TREASURY TREASURY				1.A	89,890,828	101.1640	91,351,092	90,300,000	90,043,214	0	80,774	0	0	1.375	1.470	JJ	519,593	1,241,625	02/05/2020	01/31/2025
912828-Z9-4	UNITED STATES TREASURY TREASURY				1.A	30,960,938	100.6410	30,192,300	30,000,000	30,792,070	0	(92,494)	0	0	1.500	1.158	FA	169,973	448,500	02/28/2020	02/15/2030
91282C-BS-9	US TREASURY NOTE TREASURY				1.A	70,611,678	99.1870	70,492,201	71,070,000	70,657,052	0	45,374	0	0	1.250	1.347	MS	226,975	444,188	04/12/2021	03/31/2028
91282C-CS-8	US TREASURY NOTE TREASURY				1.A	608,101,490	97.9220	611,082,241	624,050,000	608,472,512	0	371,022	0	0	1.250	1.530	FA	2,946,432	0	11/03/2021	08/15/2031
912833-4S-6	UNITED STATES TREASURY STRIP	@			1.A	3,967,270	85.5350	9,836,525	11,500,000	7,158,967	0	344,099	0	0	0.000	4.987	N/A	0	0	01/06/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP	@			1.A	10,315,962	84.6020	22,842,540	27,000,000	17,580,178	0	728,798	0	0	0.000	4.280	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP	@			1.A	9,367,080	82.6950	21,500,700	26,000,000	16,035,151	0	680,456	0	0	0.000	4.385	N/A	0	0	11/10/2009	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP	@			1.A	28,422,405	81.7540	49,297,662	60,300,000	38,724,209	0	1,447,834	0	0	0.000	3.847	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP	@			1.A	25,779,420	80.7850	65,435,850	81,000,000	45,764,495	0	2,103,524	0	0	0.000	4.762	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP	@			1.A	2,224,500	79.8200	5,986,500	7,500,000	4,078,282	0	192,168	0	0	0.000	4.885	N/A	0	0	06/09/2009	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP	@			1.A	17,051,994	78.7810	30,448,857	38,650,000	23,312,306	0	881,081	0	0	0.000	3.890	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP	@			1.A	11,948,280	77.7930	27,227,550	35,000,000	20,005,225	0	803,690	0	0	0.000	4.143	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP	@			1.A	42,835,174	76.8010	95,002,837	123,700,000	66,949,580	0	2,839,940	0	0	0.000	4.383	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP	@			1.A	18,551,451	76.1600	35,109,760	46,100,000	26,038,601	0	997,584	0	0	0.000	3.945	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP	@			1.A	24,950,080	75.2300	62,064,750	82,500,000	42,118,867	0	1,829,031	0	0	0.000	4.490	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP	@			1.A	12,438,690	86.9650	28,698,450	33,000,000	21,862,638	0	991,386	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP	@			1.A	6,595,660	86.0740	16,354,060	19,000,000	11,938,935	0	577,449	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP	@			1.A	9,882,750	83.2070	20,801,750	25,000,000	16,349,835	0	626,297	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP	@			1.A	11,441,134	82.1250	28,743,750	35,000,000	20,515,253	0	941,255	0	0	0.000	4.752	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP	@			1.A	10,285,503	81.1760	25,570,440	31,500,000	18,148,059	0	823,036	0	0	0.000	4.696	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP	@			1.A	7,510,000	80.3550	16,071,000	20,000,000	12,368,528	0	471,222	0	0	0.000	3.922	N/A	0	0	02/26/2009	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP	@			1.A	20,079,346	79.3590	52,119,023	65,675,000	35,769,808	0	1,648,353	0	0	0.000	4.774	N/A	0	0	02/05/2010	11/15/2034
912833-LG-3	UNITED STATES TREASURY STRIP	@			1.A	23,430,800	99.9920	39,996,800	40,000,000	39,788,974	0	1,670,342	0	0	0.000	4.339	N/A	0	0	08/28/2009	02/15/2022
912833-LQ-1	UNITED STATES TREASURY STRIP	@			1.A	14,991,116	98.4020	25,781,324	26,200,000	23,945,288	0	994,118	0	0	0.000	4.286	N/A	0	0	12/14/2010	02/15/2024
912833-LX-6	UNITED STATES TREASURY STRIP	@			1.A	9,923,600	95.7540	19,150,800	20,000,000	16,641,915	0	771,507	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP	@			1.A	16,889,730	95.2070	31,418,310	33,000,000	27,513,002	0	1,187,335	0	0	0.000	4.460	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP	@			1.A	11,514,490	94.8050	21,805,150	23,000,000	18,892,709	0	831,195	0	0	0.000	4.550	N/A	0	0	12/28/2010	05/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@			1.A	36,059,252	93.9370	68,104,325	72,500,000	58,552,742	0	2,509,149	0	0	0.000	4.430	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@			1.A	3,704,670	93.4920	8,414,280	9,000,000	7,104,742	0	320,528	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-WR-7	UNITED STATES TREASURY STRIP	@			1.A	2,603,888	90.2460	6,046,482	6,700,000	4,890,042	0	219,021	0	0	0.000	4.635	N/A	0	0	03/28/2008	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@			1.A	36,222,317	78.2620	89,218,680	114,000,000	62,600,329	0	2,740,907	0	0	0.000	4.528	N/A	0	0	12/29/2009	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP	@			1.A	35,983,502	77.2770	88,095,780	114,000,000	60,917,261	0	2,689,941	0	0	0.000	4.568	N/A	0	0	10/28/2010	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP	@			1.A	22,334,125	89.0590	48,269,978	54,200,000	39,063,696	0	1,639,014	0	0	0.000	4.334	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	@			1.A	44,230,881	89.5000	95,496,500	106,700,000	77,883,010	0	3,251,248	0	0	0.000	4.311	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@			1.A	63,601,481	87.7580	140,676,074	160,300,000	109,260,181	0	4,880,052	0	0	0.000	4.623	N/A	0	0	09/14/2010	05/15/2030
912833-XX-3	UNITED STATES TREASURY STRIP	@			1.A	12,961,930	88.2420	30,443,490	34,500,000	23,282,140	0	1,100,219	0	0	0.000	4.900	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP	@			1.A	2,876,160	87.3910	6,991,280	8,000,000	5,212,675	0	252,636	0	0	0.000	5.030	N/A	0	0	01/11/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP	@			1.A	3,015,360	86.4530	6,916,240	8,000,000	5,311,346	0	233,210	0	0	0.000	4.541	N/A	0	0	05/21/2009	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP	@			1.A	24,214,940	76.5820	61,648,510	80,500,000	41,244,927	0	1,872,515	0	0	0.000	4.701	N/A	0	0	03/08/2011	05/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-Y3-8	UNITED STATES TREASURY STRIP				1.A	21,887,760	75.6870	59,035,860	78,000,000	37,672,734	0	1,799,007	0	0	0.000	4.954	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP				1.A	34,184,410	74.8050	88,269,900	118,000,000	58,517,371	0	2,607,136	0	0	0.000	4.610	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP				1.A	25,452,580	74.3400	62,965,980	84,700,000	42,008,480	0	1,843,130	0	0	0.000	4.538	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP				1.A	6,388,500	73.4490	18,362,250	25,000,000	11,436,021	0	541,533	0	0	0.000	4.910	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP				1.A	17,802,330	73.9300	45,688,740	61,800,000	29,746,329	0	1,339,250	0	0	0.000	4.660	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP				1.A	29,338,807	72.7460	80,238,838	110,300,000	50,947,836	0	2,344,423	0	0	0.000	4.767	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP				1.A	8,482,051	72.5270	24,296,545	33,500,000	14,962,334	0	707,766	0	0	0.000	4.905	N/A	0	0	05/14/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP				1.A	15,170,294	71.4800	42,888,000	60,000,000	26,560,329	0	1,234,035	0	0	0.000	4.815	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP				1.A	2,977,750	71.9260	8,990,750	12,500,000	5,366,448	0	262,315	0	0	0.000	5.075	N/A	0	0	03/30/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP				1.A	6,194,664	71.0270	18,467,020	26,000,000	11,091,195	0	530,783	0	0	0.000	4.965	N/A	0	0	02/17/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP				1.A	41,149,153	70.6330	93,235,560	132,000,000	61,720,200	0	2,597,042	0	0	0.000	4.347	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP				1.A	25,121,304	70.2660	74,885,990	106,575,000	44,026,585	0	2,124,773	0	0	0.000	5.008	N/A	0	0	01/28/2011	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP				1.A	31,785,361	69.6050	95,010,825	136,500,000	55,692,296	0	2,687,467	0	0	0.000	5.008	N/A	0	0	01/28/2011	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP				1.A	5,942,500	68.9020	17,225,500	25,000,000	10,154,284	0	485,956	0	0	0.000	4.965	N/A	0	0	01/27/2011	05/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP				1.A	37,680,899	67.7770	76,723,564	113,200,000	52,300,798	0	2,069,806	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP				1.A	62,046,768	66.1450	127,064,545	192,100,000	86,124,422	0	3,407,484	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP				1.A	14,955,174	65.8630	31,219,062	47,400,000	20,843,227	0	833,892	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP				1.A	19,724,228	65.3710	41,837,440	64,000,000	27,513,664	0	1,103,567	0	0	0.000	4.136	N/A	0	0	11/13/2013	08/15/2042
912834-RB-6	UNITED STATES TREASURY STRIP				1.A	74,972,712	59.8520	94,135,241	157,280,000	80,235,636	0	2,121,004	0	0	0.000	2.697	N/A	0	0	06/24/2019	02/15/2047
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,196,517,743	XXX	7,658,808,440	8,766,982,000	6,229,276,759	0	118,903,327	0	0	XXX	XXX	XXX	20,223,508	65,331,611	XXX	XXX
36178G-FN-9	GNMA POOL NO AA8273			4	1.A	272,973	106.7970	294,937	276,166	273,189	0	21	0	0	3.500	3.793	MON	805	9,666	09/05/2013	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678			4	1.A	493,659	108.8100	508,000	466,869	492,223	0	(145)	0	0	4.000	2.163	MON	1,556	18,675	04/16/2014	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427			4	1.A	1,864,155	113.4570	2,126,812	1,874,553	1,865,435	0	181	0	0	5.500	5.661	MON	8,592	103,101	05/26/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431			4	1.A	2,217,804	113.3780	2,528,527	2,230,174	2,219,446	0	161	0	0	5.500	5.654	MON	10,222	122,659	05/26/2004	05/15/2034
36202F-3N-4	GNMA POOL NO 005305			4	1.A	860,956	109.1630	870,300	797,248	855,660	0	(488)	0	0	4.000	1.811	MON	2,657	31,890	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			4	1.A	993,809	107.3250	1,014,985	945,711	989,124	0	(281)	0	0	3.500	2.256	MON	2,758	33,100	04/11/2012	03/20/2042
36202F-X8-4	GNMA POOL NO 005203			4	1.A	1,339,095	109.1630	1,384,563	1,268,345	1,332,738	0	(538)	0	0	4.000	2.495	MON	4,228	50,734	10/27/2011	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632			4	1.A	220	100.2150	224	223	222	0	0	0	0	7.000	7.444	MON	1	16	09/25/2000	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			4	1.A	1,398	100.5330	1,351	1,344	1,349	0	(7)	0	0	8.000	6.788	MON	9	108	10/07/1998	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			4	1.A	409	100.4540	416	414	412	0	1	0	0	7.000	7.438	MON	2	29	09/25/2000	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			4	1.A	2,056	101.3960	2,113	2,084	2,074	0	2	0	0	7.000	7.380	MON	12	146	09/25/2000	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			4	1.A	72	100.9320	77	76	75	0	0	0	0	7.500	9.052	MON	0	5	09/27/1994	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			4	1.A	215	100.4460	226	225	223	0	1	0	0	7.500	8.682	MON	1	17	05/13/1994	04/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			4	1.A	63	100.2790	63	63	63	0	0	0	0	7.000	6.810	MON	0	4	12/06/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			4	1.A	7,596	101.1190	7,384	7,303	7,349	0	(39)	0	0	8.000	6.738	MON	49	584	10/07/1998	07/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657			4	1.A	594	102.6560	618	602	599	0	1	0	0	7.000	7.434	MON	4	42	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			4	1.A	4,301	102.5990	4,384	4,273	4,271	0	(4)	0	0	7.000	6.817	MON	25	299	12/06/2000	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			4	1.A	11	100.4990	10	10	10	0	0	0	0	8.000	6.902	MON	0	1	06/23/1999	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			4	1.A	414	100.1960	420	419	417	0	0	0	0	7.000	7.446	MON	2	29	09/25/2000	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720			4	1.A	15	100.2410	15	15	15	0	0	0	0	7.000	6.762	MON	0	1	11/14/1997	01/15/2024
36203R-GL-7	GNMA 1 POOL NO 356703			4	1.A	814	100.5370	830	826	821	0	1	0	0	7.000	7.427	MON	5	58	09/25/2000	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			4	1.A	689	100.2460	700	699	695	0	1	0	0	7.000	7.384	MON	4	49	09/25/2000	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			4	1.A	1,047	101.7050	1,079	1,061	1,056	0	1	0	0	7.000	7.372	MON	6	74	09/25/2000	10/15/2023
36203V-PA-2	GNMA 1 POOL NO 360517			4	1.A	57	100.2840	56	55	56	0	0	0	0	7.500	6.574	MON	0	4	09/24/1998	04/15/2024
36203X-MK-9	GNMA 1 POOL NO 362262			4	1.A	28	100.2550	27	27	27	0	0	0	0	7.500	6.652	MON	0	2	09/24/1998	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125			4	1.A	402	100.7410	411	408	406	0	0	0	0	7.000	7.410	MON	2	29	09/25/2000	12/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327			4	1.A	672	102.1630	696	681	678	0	1	0	0	7.000	7.398	MON	4	48	09/25/2000	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			4	1.A	28	100.3570	28	28	28	0	0	0	0	7.500	7.367	MON	0	2	06/30/1997	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930			4	1.A	705	100.4700	718	715	711	0	1	0	0	7.000	7.410	MON	4	50	09/25/2000	11/15/2023
36204F-D7-6	GNMA POOL NO 368326			4	1.A	84	100.6460	89	89	87	0	1	0	0	7.500	9.216	MON	1	7	09/27/1994	01/15/2024
36204G-ME-9	GNMA 1 POOL NO 369457			4	1.A	178	102.8220	177	172	173	0	(1)	0	0	8.000	7.081	MON	1	14	04/22/1998	09/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			4	1.A	133	102.3700	132	129	130	0	0	0	0	8.000	7.031	MON	1	11	04/22/1998	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075			4	1.A	26	100.6210	26	26	26	0	0	0	0	7.500	7.654	MON	0	2	01/10/1997	05/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36205A-5Z-3	GNMA 1 POOL NO 385264			4	1.A	79	100.7300	80	79	79	0	0	0	0	7.500	7.624	MON	0	6	01/10/1997	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			4	1.A	2,204	101.5050	2,149	2,117	2,142	0	(7)	0	0	8.000	7.104	MON	14	169	04/08/1999	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613			4	1.A	112	104.5200	113	108	109	0	0	0	0	7.500	6.595	MON	1	8	09/24/1998	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			4	1.A	20	100.5990	19	19	19	0	0	0	0	7.500	6.433	MON	0	2	09/24/1998	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			4	1.A	35	100.9130	35	34	35	0	0	0	0	8.000	6.906	MON	0	3	04/22/1998	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			4	1.A	30	101.0000	30	30	30	0	0	0	0	7.500	7.634	MON	0	2	01/10/1997	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			4	1.A	34	100.4260	35	35	34	0	0	0	0	7.500	7.654	MON	0	2	01/10/1997	05/15/2024
36205G-EV-9	GNMA 1 POOL NO 389948			4	1.A	493	100.1490	483	482	485	0	(1)	0	0	7.000	6.282	MON	3	34	10/29/1998	04/15/2024
36205J-VW-2	GNMA POOL NO 392229			4	1.A	51	100.1870	50	50	50	0	0	0	0	7.500	6.520	MON	0	4	09/24/1998	06/15/2024
36205K-XF-4	GNMA POOL NO 393178			4	1.A	298	101.1050	290	286	290	0	(1)	0	0	8.000	6.647	MON	2	23	04/08/1999	08/15/2024
36205P-UG-4	GNMA 1 POOL NO 396683			4	1.A	151	100.4580	147	146	148	0	(1)	0	0	8.000	7.109	MON	1	11	04/22/1998	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			4	1.A	482	105.1500	489	466	469	0	(2)	0	0	8.000	7.134	MON	3	37	04/22/1998	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512			4	1.A	242	102.9230	247	240	240	0	0	0	0	7.000	6.768	MON	1	17	12/15/1997	10/15/2025
36206C-SB-6	GNMA POOL NO 407414			4	1.A	1,182	100.8590	1,175	1,165	1,169	0	(2)	0	0	7.000	6.688	MON	7	82	02/04/1998	06/15/2025
36206E-2P-9	GNMA POOL NO 409482			4	1.A	23	100.0000	22	22	23	0	0	0	0	8.000	6.572	MON	0	2	04/08/1999	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			4	1.A	279	102.7140	276	268	273	0	(1)	0	0	8.000	6.759	MON	2	21	04/08/1999	08/15/2025
36206K-FT-3	GNMA POOL NO 413378			4	1.A	781	101.0990	759	750	761	0	(3)	0	0	8.000	6.819	MON	5	60	04/08/1999	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			4	1.A	114	101.7340	120	118	116	0	0	0	0	7.000	7.998	MON	1	8	08/05/1999	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556			4	1.A	918	102.5180	904	882	893	0	(3)	0	0	8.000	7.061	MON	6	70	04/08/1999	07/15/2025
36206R-ET-9	GNMA POOL NO 418746			4	1.A	178	101.1710	173	171	173	0	(1)	0	0	8.000	6.687	MON	1	14	04/08/1999	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424			4	1.A	187	103.9830	195	187	187	0	0	0	0	7.500	7.496	MON	1	14	08/18/2000	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716			4	1.A	24	105.8680	26	25	24	0	0	0	0	7.500	8.682	MON	0	2	05/18/2000	02/15/2030
36207Y-J3-5	GNMA 1 POOL NO 445882			4	1.A	2,896	104.2040	3,151	3,024	2,936	0	4	0	0	6.500	7.900	MON	16	197	08/18/2000	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340			4	1.A	43	107.8600	48	44	44	0	0	0	0	7.000	8.040	MON	0	3	08/03/1999	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964			4	1.A	120	100.5600	123	123	121	0	0	0	0	6.500	7.184	MON	1	8	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			4	1.A	12,132	107.9520	13,104	12,138	12,123	0	(1)	0	0	6.500	6.535	MON	66	789	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			4	1.A	664	108.5050	735	677	669	0	1	0	0	6.500	7.052	MON	4	44	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			4	1.A	375	106.7990	423	396	382	0	1	0	0	6.500	8.094	MON	2	26	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			4	1.A	3,621	103.4940	3,862	3,732	3,660	0	6	0	0	7.000	7.838	MON	22	261	08/03/1999	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			4	1.A	1,169	106.4010	1,194	1,122	1,149	0	(3)	0	0	8.000	6.749	MON	7	90	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			4	1.A	3,568	105.3850	3,927	3,726	3,617	0	6	0	0	6.500	7.868	MON	20	242	08/18/2000	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773			4	1.A	75	107.7310	83	77	76	0	0	0	0	7.000	7.978	MON	0	5	08/03/1999	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			4	1.A	50	101.8460	52	51	50	0	0	0	0	7.000	8.112	MON	0	4	08/03/1999	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			4	1.A	1,173	106.1470	1,247	1,175	1,173	0	0	0	0	6.500	6.552	MON	6	76	04/29/1999	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162			4	1.A	188	103.1600	200	194	190	0	0	0	0	7.500	8.623	MON	1	15	05/18/2000	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			4	1.A	171	100.3320	179	178	173	0	0	0	0	6.500	7.822	MON	1	12	08/18/2000	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			4	1.A	240	106.7730	271	254	245	0	1	0	0	6.500	8.245	MON	1	17	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			4	1.A	3,055	102.5900	3,274	3,191	3,097	0	7	0	0	6.500	7.884	MON	17	207	08/18/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			4	1.A	2,098	104.7010	2,295	2,192	2,126	0	0	0	0	6.500	7.941	MON	12	142	08/18/2000	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			4	1.A	219	104.6380	242	232	223	0	1	0	0	6.500	8.194	MON	1	15	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			4	1.A	173	107.3760	192	178	175	0	0	0	0	7.000	8.047	MON	1	12	08/03/1999	09/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			4	1.A	334	106.7250	367	344	337	0	0	0	0	7.500	8.603	MON	2	26	05/18/2000	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			4	1.A	682	100.7580	725	720	693	0	1	0	0	6.500	8.587	MON	4	47	07/20/2000	09/15/2028
3620AC-2Y-9	GNMA POOL NO 726291			4	1.A	114,071	112.4520	117,686	104,654	113,102	0	142	0	0	4.500	1.913	MON	392	4,709	11/07/2012	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			4	1.A	243,134	110.7820	246,681	222,672	240,250	0	(197)	0	0	4.500	2.689	MON	835	10,020	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			4	1.A	492,949	108.8240	494,801	454,680	488,192	0	(573)	0	0	4.000	2.222	MON	1,516	18,187	04/17/2012	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917			4	1.A	652,786	111.2800	661,805	594,720	642,839	0	(38)	0	0	4.500	2.892	MON	2,230	26,762	04/17/2012	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417			4	1.A	86	103.3440	90	87	87	0	0	0	0	7.500	7.930	MON	1	6	06/02/2000	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			4	1.A	2,903	110.6280	3,348	3,026	2,945	0	6	0	0	6.500	7.819	MON	16	197	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			4	1.A	20,409	111.9960	23,546	21,024	20,614	0	28	0	0	7.000	7.909	MON	123	1,472	08/03/1999	01/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			4	1.A	2,175	104.6780	2,345	2,241	2,197	0	3	0	0	7.000	7.872	MON	13	157	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			4	1.A	208	104.8190	231	220	212	0	1	0	0	6.500	8.057	MON	1	14	10/14/1999	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			4	1.A	1,358	108.0290	1,513	1,401	1,371	0	2	0	0	7.500	8.452	MON	9	105	05/18/2000	05/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210D-JK-8	GNMA 1 POOL NO 489066			4	1.A	1,329	108.3130	1,483	1,369	1,344	0	2	0	0	7.000	7.791	MON	8	96	08/03/1999	03/15/2029
36210G-V9-2	GNMA 1 POOL NO 492140			4	1.A	152	106.1790	162	153	152	0	0	0	0	6.500	6.576	MON	1	10	04/29/1999	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			4	1.A	284	108.7110	319	293	287	0	0	0	0	7.000	7.988	MON	2	20	08/03/1999	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			4	1.A	2,059	106.4740	2,289	2,150	2,085	0	4	0	0	6.500	7.954	MON	12	140	08/18/2000	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			4	1.A	219	109.5340	247	226	222	0	0	0	0	7.000	7.870	MON	1	16	08/03/1999	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			4	1.A	253	104.5490	272	260	255	0	0	0	0	7.000	7.910	MON	2	18	08/03/1999	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			4	1.A	58	101.2950	60	60	58	0	0	0	0	7.000	8.027	MON	0	4	08/03/1999	02/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			4	1.A	1,655	104.7910	1,740	1,661	1,656	0	0	0	0	6.500	6.608	MON	9	108	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			4	1.A	319	103.0480	330	320	319	0	0	0	0	6.500	6.552	MON	2	21	04/22/1999	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			4	1.A	909	103.5740	961	928	916	0	1	0	0	6.500	7.035	MON	5	60	05/21/1999	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			4	1.A	756	108.0080	832	771	761	0	1	0	0	6.500	7.051	MON	4	50	05/21/1999	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			4	1.A	329	106.9950	363	339	333	0	1	0	0	7.000	7.891	MON	2	24	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			4	1.A	51	103.0560	55	53	52	0	0	0	0	7.500	8.766	MON	0	4	05/18/2000	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			4	1.A	2,877	103.0790	3,059	2,968	2,909	0	4	0	0	7.500	8.337	MON	19	223	05/18/2000	06/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			4	1.A	5,169	106.4100	5,674	5,332	5,226	0	8	0	0	7.500	8.399	MON	33	400	05/18/2000	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			4	1.A	167	101.0900	174	172	169	0	0	0	0	7.000	7.943	MON	1	12	08/03/1999	03/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			4	1.A	649	104.2610	698	670	655	0	1	0	0	7.500	8.574	MON	4	50	05/18/2000	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			4	1.A	645	108.3350	739	682	658	0	2	0	0	6.500	7.980	MON	4	44	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			4	1.A	126	106.6570	140	132	128	0	0	0	0	6.500	7.800	MON	1	9	08/18/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			4	1.A	661	104.9580	715	682	666	0	1	0	0	7.500	8.554	MON	4	51	05/18/2000	01/15/2030
36211B-FG-4	GNMA 1 POOL NO 507867			4	1.A	2,384	101.8670	2,506	2,460	2,410	0	4	0	0	7.500	8.405	MON	15	185	05/18/2000	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436			4	1.A	150	101.3860	154	152	151	0	0	0	0	7.500	7.966	MON	1	11	06/02/2000	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			4	1.A	209	109.5020	236	215	211	0	0	0	0	7.000	8.039	MON	1	15	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			4	1.A	410	113.6080	471	414	411	0	0	0	0	7.500	7.904	MON	3	31	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			4	1.A	3,416	111.6300	3,982	3,568	3,462	0	6	0	0	6.500	7.873	MON	19	232	08/18/2000	07/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			4	1.A	911	107.2230	989	922	914	0	0	0	0	7.500	7.866	MON	6	69	06/02/2000	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397			4	1.A	734	107.2230	797	743	737	0	0	0	0	7.500	7.893	MON	5	56	06/02/2000	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101			4	1.A	722	107.3750	799	744	730	0	1	0	0	7.500	8.321	MON	5	56	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			4	1.A	1,292	106.5610	1,420	1,332	1,304	0	2	0	0	7.500	8.447	MON	8	100	05/18/2000	12/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			4	1.A	4,019	103.2340	4,280	4,145	4,050	0	5	0	0	7.500	8.641	MON	26	311	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			4	1.A	980	105.2180	1,044	992	983	0	0	0	0	7.500	7.870	MON	6	74	06/02/2000	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873			4	1.A	234	104.9920	249	237	235	0	0	0	0	7.500	7.906	MON	1	18	06/02/2000	11/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			4	1.A	1,755	102.7280	1,860	1,810	1,771	0	2	0	0	7.500	8.426	MON	11	136	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			4	1.A	2,164	108.5330	2,377	2,190	2,172	0	1	0	0	7.500	7.852	MON	14	164	06/02/2000	01/15/2030
362165-M2-5	GNMA 1 POOL NO 184077			4	1.A	36	100.5660	36	36	36	0	0	0	0	7.500	7.360	MON	0	3	06/30/1997	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712			4	1.A	4	100.0030	4	4	4	0	0	0	0	6.500	7.977	MON	0	0	07/14/1999	06/15/2029
36219R-F8-9	GNMA 1 POOL NO 256791			4	1.A	224	104.1140	243	234	227	0	0	0	0	6.500	7.751	MON	1	15	08/18/2000	03/15/2029
362205-BH-8	GNMA POOL NO 297140			4	1.A	340	100.0420	335	335	334	0	(1)	0	0	8.000	7.553	MON	2	27	08/18/2000	08/15/2022
36223R-EE-1	GNMA POOL NO 315233			4	1.A	83	100.1140	82	82	82	0	0	0	0	7.000	6.749	MON	0	6	01/26/1998	09/15/2022
36223S-EJ-8	GNMA POOL NO 316137			4	1.A	7	100.0000	7	7	7	0	0	0	0	7.500	7.205	MON	0	0	08/21/1997	04/15/2022
36223U-7G-7	GNMA POOL NO 318695			4	1.A	329	100.0080	324	324	323	0	(1)	0	0	7.500	7.230	MON	2	24	02/19/1997	03/15/2022
36223U-VL-9	GNMA POOL NO 318419			4	1.A	266	100.0190	261	261	261	0	(1)	0	0	8.000	7.650	MON	2	21	08/18/2000	06/15/2022
36223U-XK-9	GNMA POOL NO 318482			4	1.A	34	100.0020	33	33	33	0	0	0	0	7.500	7.191	MON	0	3	02/19/1997	04/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			4	1.A	299	100.0030	294	294	293	0	(1)	0	0	8.000	7.508	MON	2	24	08/18/2000	07/15/2022
36224A-4U-2	GNMA POOL NO 323135			4	1.A	440	100.1020	433	433	432	0	(1)	0	0	8.000	7.577	MON	3	35	08/18/2000	06/15/2022
36224A-F9-7	GNMA POOL NO 322492			4	1.A	1,898	100.0820	1,874	1,873	1,869	0	(3)	0	0	7.500	7.328	MON	12	141	02/19/1997	08/15/2022
36224A-VP-3	GNMA POOL NO 322922			4	1.A	430	100.0540	425	425	425	0	(1)	0	0	7.000	6.745	MON	2	30	01/26/1998	12/15/2022
36224B-LT-4	GNMA POOL NO 323538			4	1.A	85	100.0690	84	84	84	0	0	0	0	7.000	6.715	MON	0	6	01/26/1998	11/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			4	1.A	21	100.0040	20	20	20	0	0	0	0	7.500	6.704	MON	0	2	08/21/1997	04/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			4	1.A	53	100.1290	52	52	52	0	0	0	0	8.000	7.480	MON	0	4	08/18/2000	07/15/2022
36224F-P8-7	GNMA POOL NO 327247			4	1.A	219	100.0340	216	216	216	0	0	0	0	7.500	7.225	MON	1	16	02/19/1997	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			4	1.A	49	100.0950	49	49	49	0	0	0	0	7.000	6.686	MON	0	3	01/26/1998	10/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491			4	1.A	341	100.2800	340	339	338	0	0	0	0	7.000	6.873	MON	2	24	12/06/2000	01/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224M-SX-4	GNMA 1 POOL NO 332734			4	1.A	4,990	100.1460	5,056	5,049	5,028	0	6	0	0	7.500	7.917	MON	32	379	07/23/1996	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			4	1.A	32	100.0830	31	31	31	0	0	0	0	7.500	6.702	MON	0	2	09/24/1998	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003			4	1.A	53	100.0320	52	52	52	0	0	0	0	7.000	6.738	MON	0	4	01/26/1998	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			4	1.A	792	100.0750	758	757	762	0	(4)	0	0	8.000	6.808	MON	5	61	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			4	1.A	27	100.0730	27	27	27	0	0	0	0	7.000	6.666	MON	0	2	01/26/1998	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			4	1.A	102	100.9170	103	102	102	0	0	0	0	7.500	7.635	MON	1	8	01/10/1997	01/15/2024
36224S-ZQ-8	GNMA POOL NO 337451			4	1.A	7	100.2300	7	7	7	0	0	0	0	7.500	7.135	MON	0	1	10/10/1995	05/15/2023
36224U-AQ-0	GNMA POOL NO 338515			4	1.A	18	100.1920	20	20	20	0	0	0	0	7.000	8.947	MON	0	1	07/21/1994	11/15/2022
36224Y-QN-2	GNMA 1 POOL NO 342561			4	1.A	13	101.2010	12	12	12	0	0	0	0	8.000	6.745	MON	0	1	03/26/1998	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777			4	1.A	585	109.8080	662	602	591	0	1	0	0	7.000	7.986	MON	4	42	08/03/1999	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060			4	1.A	1,524	105.0570	1,546	1,471	1,489	0	(5)	0	0	8.000	6.861	MON	10	118	09/09/1998	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097			4	1.A	131	105.4870	133	126	128	0	0	0	0	8.000	6.734	MON	1	10	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			4	1.A	158	104.3260	161	154	155	0	0	0	0	7.000	6.350	MON	1	11	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115			4	1.A	32,784	106.5760	34,068	31,966	32,246	0	(81)	0	0	8.500	7.668	MON	226	2,717	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			4	1.A	34	104.0390	35	34	34	0	0	0	0	7.000	6.548	MON	0	2	08/21/1998	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168			4	1.A	34	103.6580	36	35	34	0	0	0	0	6.500	6.619	MON	0	2	04/05/1999	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228			4	1.A	27	100.5520	26	26	26	0	0	0	0	8.000	6.867	MON	0	2	02/18/1997	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			4	1.A	97	103.2310	96	93	94	0	0	0	0	8.000	6.809	MON	1	7	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			4	1.A	82	103.1750	84	82	82	0	0	0	0	6.500	6.447	MON	0	5	01/14/1998	12/15/2023
36225B-FV-5	GNMA POOL NO 781080			4	1.A	306	113.2350	357	316	308	0	0	0	0	7.500	8.643	MON	2	24	05/18/2000	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835			4	1.A	260,586	102.7000	255,586	248,867	257,614	0	(429)	0	0	2.000	1.040	MON	415	5,807	11/07/2012	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532			4	1.A	159,330	108.8200	152,795	140,411	156,416	0	(533)	0	0	6.000	3.231	MON	702	8,425	04/17/2012	08/15/2038
38376M-4W-4	GINNIE MAE II CMO			4	1.A	2,278,863	102.6090	2,528,968	2,464,667	2,287,627	0	2,978	0	0	3.000	3.630	MON	6,162	72,752	12/01/2021	06/20/2047
38376M-EN-3	GINNIE MAE II CMO			4	1.A	3,979,470	105.9830	4,593,927	4,334,579	3,985,343	0	2,619	0	0	3.000	3.624	MON	10,836	127,949	12/01/2021	02/20/2047
38376U-S8-3	GINNIE MAE I CMO			4	1.A	3,326,152	107.3470	3,666,174	3,415,269	3,341,088	0	3,345	0	0	3.000	3.190	MON	8,538	102,458	06/20/2017	05/16/2047
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO			4	1.A	2,312,783	113.3250	2,540,911	2,242,136	2,307,530	0	(1,652)	0	0	3.500	3.240	MON	6,540	77,007	12/01/2021	05/16/2042
38378H-H3-3	GINNIE MAE II CMO			4	1.A	3,536,939	104.5200	4,123,324	3,945,000	3,611,438	0	18,181	0	0	2.500	3.231	MON	8,219	98,625	05/22/2017	10/20/2042
38379E-2J-0	GINNIE MAE I CMO			4	1.A	6,943,262	107.8280	7,960,923	7,382,958	6,960,491	0	5,835	0	0	3.000	3.478	MON	18,457	217,931	12/01/2021	09/16/2044
38379G-VN-4	GINNIE MAE I CMO			4	1.A	1,430,296	110.3800	1,772,462	1,605,783	1,430,432	0	466	0	0	3.500	4.443	MON	4,684	55,151	12/01/2021	10/16/2044
38379H-8G-3	GINNIE MAE II CMO			4	1.A	2,600,686	115.9470	2,972,595	2,563,744	2,600,000	0	(346)	0	0	4.000	3.895	MON	8,546	100,362	12/01/2021	01/20/2045
38380A-2F-3	GINNIE MAE II CMO			4	1.A	3,379,566	106.4620	4,006,062	3,762,913	3,427,355	0	8,587	0	0	3.000	3.624	MON	9,407	112,887	01/27/2017	10/20/2046
38380A-ZA-8	GINNIE MAE II CMO			4	1.A	1,865,705	105.2510	2,270,141	2,156,884	1,899,086	0	2,277	0	0	2.750	3.532	MON	4,943	59,314	01/24/2017	09/20/2046
38380C-GB-3	GINNIE MAE II CMO			4	1.A	5,003,711	123.7180	5,742,898	4,641,921	5,012,760	0	415	0	0	4.000	3.423	MON	15,473	181,716	12/01/2021	01/20/2047
38380V-LK-5	GINNIE MAE II CMO			4	1.A	875,013	108.3810	1,006,400	928,577	873,276	0	(414)	0	0	3.500	3.925	MON	2,708	31,892	12/01/2021	03/20/2048
38380W-J4-2	GINNIE MAE II CMO			4	1.A	1,256,439	107.9730	1,408,697	1,304,673	1,254,969	0	(355)	0	0	4.000	4.322	MON	4,349	51,074	12/01/2021	05/20/2048
38380W-UM-9	GINNIE MAE II CMO			4	1.A	6,776,958	108.0680	8,409,472	7,781,622	6,787,284	0	5,401	0	0	3.000	4.004	MON	19,454	229,699	12/01/2021	04/20/2048
38380Y-GV-1	GINNIE MAE I CMO			4	1.A	14,361,350	107.6470	16,632,189	15,450,740	14,365,496	0	4,810	0	0	3.500	4.101	MON	45,065	530,662	12/01/2021	08/20/2048
38380Y-U8-6	GINNIE MAE I CMO			4	1.A	1,818,505	109.4260	2,208,655	2,018,397	1,819,872	0	1,051	0	0	3.500	4.370	MON	5,887	69,323	12/01/2021	09/20/2048
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			4	1.A	463,742	97.0000	651,509	671,659	636,650	0	10,489	0	0	7.430	11.415	MON	4,159	49,902	01/26/2021	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1.A	9,592	97.0000	9,693	9,993	9,911	0	17	0	0	7.430	7.916	MON	62	743	10/27/1992	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			4	1.A	10,263	97.0000	11,089	11,431	11,326	0	54	0	0	7.430	8.562	MON	71	779	12/15/1987	10/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1.A	2,634	97.0000	2,998	3,091	3,042	0	22	0	0	7.430	9.113	MON	19	230	01/26/1989	05/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			4	1.A	121,657	97.0000	143,535	147,974	144,442	0	1,239	0	0	7.430	9.461	MON	916	10,994	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						72,494,223	XXX	83,506,812	76,645,703	72,870,758	0	62,258	0	0	XXX	XXX	XXX	222,478	2,638,197	XXX	XXX
91840B-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL				1.A Z	7,698,831	109.2450	8,410,612	7,698,831	7,698,831	0	0	0	0	3.835	3.865	MON	4,921	295,250	09/20/2019	05/25/2039
91855B-AA-1	VA (OXNARD) CTL PASS-THRU TR CTL				1.A Z	4,438,156	103.5460	4,595,538	4,438,156	4,438,156	0	0	0	0	3.230	3.251	MON	6,371	114,978	11/01/2021	05/15/2042
91858#-AA-6	VA SOUTH CAROLINA -2021 LEASE CTL				1.A	18,027,700	99.9490	18,018,518	18,027,700	18,027,700	0	0	0	0	3.100	3.120	MON	15,524	512,287	01/21/2021	01/21/2041
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						30,164,687	XXX	31,024,668	30,164,687	30,164,687	0	0	0	0	XXX	XXX	XXX	26,816	922,515	XXX	XXX
0599999. Total - U.S. Government Bonds						5,299,176,653	XXX	7,773,339,920	8,873,792,390	6,332,312,204	0	118,965,585	0	0	XXX	XXX	XXX	20,472,802	68,892,323	XXX	XXX
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN				1.D FE	230,995	109.5560	248,055	226,418	231,549	0	(111)	0	(1,837)	3.050	2.925	JD	587	7,050	05/27/2021	12/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
013051-ED-5	PROVINCE OF ALBERTA DISCOUNT NOTE				1.D FE	73,699	111.1490	75,674	68,084	70,435	0	(34)	0	(3,231)	3.100	2.920	JD	179	2,155	05/27/2021	06/01/2050
013051-EQ-6	PROVINCE OF ALBERTA DISCOUNT NOTE				1.D FE	1,289,734	108.7200	1,366,800	1,257,175	1,278,135	0	(71)	0	(11,528)	2.950	2.867	JD	3,150	19,453	11/17/2021	06/01/2052
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN				1.A FE	793,957	123.4600	928,528	752,088	805,491	0	(1,374)	0	6,844	2.750	2.390	JD	1,761	21,115	10/16/2018	12/01/2048
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE				1.A FE	27,008	98.7140	27,352	27,709	27,057	0	7	0	42	1.000	1.453	JD	24	0	12/08/2021	06/01/2027
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign				1.A FE	2,386,845	107.6970	2,472,559	2,295,848	2,387,227	0	(1,385)	0	(12,351)	2.000	1.822	JD	3,911	19,640	12/15/2021	12/01/2051
135087-M7-6	CANADIAN GOVERNMENT Corp Foreign				1.A FE	226,824	99.1950	227,737	229,585	227,296	0	112	0	359	0.500	1.051	MN	192	0	11/25/2021	11/01/2023
135087-N2-6	CANADIAN GOVERNMENT Corp Foreign				1.A FE	116,702	100.2130	119,004	118,751	119,305	0	(2)	0	2,605	1.500	1.449	JD	151	0	12/15/2021	12/01/2031
135087-XW-9	CANADIAN GOVERNMENT GOVT FOREIGN				1.A FE	469,307	146.1340	462,761	316,669	464,261	0	(4,507)	0	(539)	5.000	1.580	JD	1,348	11,484	09/29/2021	06/01/2037
13521J-AB-7	CANADA POST CORP CORP FOREIGN				1.A FE	224,196	130.1200	212,205	163,084	167,442	0	(204)	0	1,478	4.360	4.152	JJ	3,265	7,084	04/21/2011	07/16/2040
218493-AA-2	Cordelio AmalCo GP I Debt in a Project				2.A FE	10,519,643	104.9900	10,265,226	9,777,353	10,504,098	0	(19,701)	0	4,156	4.087	2.811	MS	101,010	199,217	09/01/2021	10/02/2034
218493-AB-0	Cordelio AmalCo GP I Debt in a Project				2.A FE	5,856,715	105.0350	5,711,726	5,437,925	5,845,934	0	(13,094)	0	2,313	4.087	2.810	JD	617	111,124	09/01/2021	06/30/2034
44810Z-AY-6	HYDRO ONE INC CORP FRGN				1.G FE	455,942	135.6230	483,160	356,252	386,157	0	(1,126)	0	3,414	5.490	4.794	JJ	8,982	19,485	08/28/2018	07/16/2040
44810Z-BK-5	HYDRO ONE INC CORP			2	1.G FE	195,773	124.9410	197,824	158,334	167,312	0	(299)	0	1,468	4.590	4.184	AO	1,677	7,341	06/09/2014	10/09/2043
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	5,440,680	129.0850	5,486,113	4,250,000	4,591,776	0	(69,245)	0	0	8.875	6.630	MS	125,729	377,188	03/16/1999	03/01/2026
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	39,054,229	144.1160	47,385,341	32,880,000	35,787,918	0	(293,238)	0	0	8.625	7.063	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	3,646,320	147.6710	5,906,840	4,000,000	3,811,986	0	15,423	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	1,965,840	154.7280	3,094,560	2,000,000	1,980,848	0	1,422	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	19,225,960	158.6450	30,142,550	19,000,000	19,126,895	0	(9,127)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	9,748,135	100.2460	9,235,664	9,213,000	9,214,394	0	(60,976)	0	0	8.400	7.711	JJ	356,850	773,892	06/26/2020	01/15/2022
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	43,566,792	116.2400	43,590,000	37,500,000	38,680,943	0	(419,144)	0	0	8.050	6.667	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE				1.E FE	96,326	126.8660	100,436	79,167	85,416	0	(185)	0	748	4.050	3.554	MS	1,045	3,214	11/13/2014	09/05/2045
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1.E FE	11,943,781	102.6810	11,739,519	11,433,000	11,445,160	0	(49,240)	0	0	8.750	8.301	MN	166,731	1,000,388	07/21/2004	05/01/2022
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1.F FE	5,434,700	106.1500	5,307,500	5,000,000	5,029,376	0	(35,033)	0	0	8.650	7.860	AO	82,896	432,500	08/26/1996	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1.F FE	10,000,000	110.8970	11,089,700	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1.D FE	1,134,684	101.9010	1,019,010	1,000,000	1,019,296	0	(76,834)	0	0	8.750	0.991	AO	21,875	87,500	06/26/2020	04/01/2022
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN				1.D FE	1,504,391	117.3370	1,616,327	1,377,509	1,453,264	0	(2,382)	0	12,285	3.500	3.142	JD	3,974	48,988	03/15/2019	06/02/2043
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE				1.D FE	1,570,734	108.0600	1,839,283	1,702,094	1,666,391	0	870	0	14,250	2.900	3.020	JD	4,068	50,155	03/08/2019	12/02/2046
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN				1.D FE	1,776,488	106.4150	1,920,803	1,805,011	1,758,124	0	1,165	0	14,871	2.800	2.937	JD	4,154	51,353	04/30/2020	06/02/2048
68333Z-AG-2	ONTARIO (PROVINCE OF) GOVT FOREIGN				1.D FE	864,741	104.0140	864,622	831,255	915,574	0	(1,954)	0	7,692	2.650	2.175	JD	1,816	22,383	06/08/2020	12/02/2050
68333Z-AL-1	ONTARIO (PROVINCE OF) ONTARIO (PROVINCE				1.D FE	59,440	88.4680	63,034	71,250	59,813	0	65	0	309	1.900	2.684	JD	111	667	09/24/2021	12/02/2051
68333Z-AS-6	ONTARIO (PROVINCE OF) ONTARIO (PROVINCE				1.D FE	1,020,251	102.2690	1,101,103	1,076,673	1,020,659	0	146	0	262	2.550	2.803	JD	2,257	13,520	11/17/2021	12/02/2052
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN		A		1.D FE	2,823,438	110.1240	3,138,534	2,850,000	2,846,400	0	2,043	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN		A		1.D FE	22,725,033	139.8480	31,500,762	22,525,000	22,587,949	0	(9,665)	0	0	7.500	7.435	MS	497,427	1,689,375	07/21/2004	09/15/2029
89119Z-AG-8	TORONTO HYDRO CORP CORP FOREIGN			2	1.F FE	125,005	118.9300	141,230	118,751	127,852	0	(257)	0	1,083	4.080	3.577	MS	1,420	4,868	05/29/2018	09/16/2044
89119Z-AK-9	TORONTO HYDRO CORP DISCOUNT NOTE			2	1.F FE	118,040	110.0370	130,670	118,751	118,666	0	(1)	0	1,011	3.485	3.487	FA	1,429	4,134	11/09/2017	02/28/2048
00386S-AB-8	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	1,809,500	142.5190	2,137,785	1,500,000	1,769,976	0	(12,280)	0	0	6.500	4.789	AO	17,333	97,500	08/08/2018	10/27/2036
00386S-AL-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	2,493,725	102.7750	2,569,375	2,500,000	2,498,264	0	1,601	0	0	3.625	3.693	JJ	42,543	90,625	01/23/2019	01/12/2023
00386S-AM-4	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	5,934,000	105.7540	6,345,240	6,000,000	5,971,441	0	11,257	0	0	3.875	4.088	MN	35,521	232,500	08/01/2018	05/06/2024
00388W-AF-8	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1.D FE	2,406,000	108.8130	2,611,512	2,400,000	2,403,139	0	(900)	0	0	4.375	4.330	AO	19,833	105,000	09/20/2018	04/23/2025
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO CORP FOREIG		D		1.D FE	882,130	118.6990	1,008,942	850,000	875,204	0	(2,463)	0	0	4.875	4.443	AO	7,827	41,438	01/23/2019	04/23/2030
00388W-AJ-0	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D	2	1.D FE	5,633,654	98.8810	5,581,832	5,645,000	5,634,610	0	957	0	0	2.000	2.031	AO	19,444	56,450	04/20/2021	04/29/2028
00388W-AK-7	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D	2	1.D FE	2,370,000	105.0270	2,489,140	2,370,000	2,370,000	0	0	0	0	3.400	3.400	AO	13,878	40,290	04/20/2021	04/29/2051
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO GOVT FORE		D	2	2.B FE	2,325,800	104.7730	2,409,779	2,300,000	2,325,594	0	(206)	0	0	5.125	5.049	FA	45,840	0	08/06/2021	08/11/2061
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI		D		1.G FE	10,694,394	122.1480	12,904,936	10,565,000	10,702,350	0	(7,570)	0	0	4.950	4.793	JJ	220,809	502,920	03/03/2021	07/29/2035
085209-AD-6	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	12,072,700	107.0220	11,558,376	10,800,000	11,868,178	0	(199,754)	0	0	3.717	1.576	JJ	173,956	265,766	01/29/2021	01/25/2027
085209-AF-1	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	8,000,000	114.8060	7,806,808	6,800,000	7,949,071	0	(50,929)	0	0	4.750	2.096	FA	122,022	71,250	11/18/2021	02/15/2029
085209-AG-9	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	16,372,188	99.7830	15,865,497	15,900,000	16,317,851	0	(45,391)	0	0	2.375	2.032	FA	137,414	377,625	12/03/2020	08/20/2030
085209-AH-7	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	20,097,343	100.2040	19,509,719	19,470,000	20,080,640	0	(13,359)	0	0	3.375	3.204	FA	239,116	641,925	04/15/2021	08/20/2050
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3.C FE	15,118,225	102.4120	14,616,241	14,272,000	14,978,023	0	(21,859)	0	0	5.625	5.208	JJ	388,020	802,800	04/01/2016	01/07/2041
105756-BW-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3.C FE	10,944,068	93.8300	10,451,724	11,139,000	10,966,795	0	3,834	0	0	5.000	5.115	JJ	238,251	556,950	04/27/2015	01/27/2045
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN		D		3.C FE	1,416,800	104.1340	1,457,876	1,400,000	1,406,520	0	(937)	0	0	5.333	5.162	FA	27,998	74,555	07/01/2014	02/15/2028
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1.F FE	26,832,195	106.0130	32,758,017	30,900,000	27,450,169	0	97,570	0	0	3.625	4.447	AO	189,799	1,120,125	03/01/2021	10/30/2042
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1.G FE	25,877,160	111.1050	28,965,074	26,070,000	25,889,563	0	3,165	0	0	3.860	3.900	JD	27,953	1,006,302	11/22/2019	06/21/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
168863-DN-5	CHILE REPUBLIC OF NT GOVT FOREIGN		D	2	1.F FE	6,045,010	99.7950	5,708,274	5,720,000	6,019,192	0	(25,818)	0	0	2.550	1.962	JJ	62,396	145,860	01/19/2021	01/27/2032
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		3.A FE	1,413,983	123.4920	2,899,592	2,348,000	1,858,677	0	61,345	0	0	8.375	14.233	FA	74,288	196,645	07/21/2004	02/15/2027
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		3.A FE	384,337	143.7100	481,429	335,000	368,140	0	(1,700)	0	0	10.375	8.947	JJ	14,771	34,756	07/21/2004	01/28/2033
195325-BK-0	REPUBLIC OF COLOMBIA CORP FOREIGN		D		3.A FE	7,372,500	116.4400	6,404,200	5,500,000	7,116,826	0	(68,254)	0	0	7.375	4.706	MS	116,054	405,625	01/29/2018	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		3.A FE	8,488,800	103.0400	7,542,528	7,320,000	8,322,172	0	(31,017)	0	0	6.125	5.001	JJ	203,003	448,350	02/17/2017	01/18/2041
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	3.A FE	49,808,698	97.0600	47,154,660	48,583,000	49,689,012	0	(29,640)	0	0	5.625	5.438	FA	948,887	2,732,794	06/05/2018	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	3.A FE	89,980,905	90.2340	80,930,875	89,690,000	89,967,097	0	(9,701)	0	0	5.000	4.973	JD	199,311	4,484,500	08/06/2018	06/15/2045
195325-CX-1	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	3.A FE	5,687,500	104.7180	5,759,490	5,500,000	5,600,799	0	(23,921)	0	0	4.500	3.979	JJ	105,188	247,500	03/01/2018	01/28/2026
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	3.A FE	12,502,396	100.6020	12,321,733	12,248,000	12,399,805	0	(26,843)	0	0	3.875	3.605	AO	87,012	474,610	01/18/2018	04/25/2027
21987B-AK-4	CODELCO INC CORP FOREIGN		D		1.G FE	14,234,215	126.2620	18,307,990	14,500,000	14,322,755	0	8,231	0	0	5.625	5.754	MS	226,563	815,625	09/16/2005	09/21/2035
21987B-AL-2	CODELCO INC GOVT FOREIGN		D		1.G FE	3,518,700	131.5670	3,947,010	3,000,000	3,452,216	0	(20,703)	0	0	6.150	4.723	AO	34,338	184,500	08/08/2018	10/24/2036
21987B-AQ-1	CODELCO INC GOVT FOREIGN		D		1.G FE	34,360,759	101.0040	34,644,372	34,300,000	34,301,054	0	(2,951)	0	0	3.000	2.993	JJ	468,767	1,029,000	06/26/2020	07/17/2022
21987B-AR-9	CODELCO INC GOVT FOREIGN		D		1.G FE	6,763,136	110.3450	7,825,667	7,092,000	6,821,243	0	7,843	0	0	4.250	4.538	JJ	137,309	301,410	04/27/2015	07/17/2042
21987B-AS-7	CODELCO INC GOVT FOREIGN		D		1.G FE	35,687,568	104.9760	36,426,672	34,700,000	35,134,290	0	(185,098)	0	0	4.500	3.690	FA	598,575	1,449,000	11/19/2021	08/13/2023
21987B-AT-5	CODELCO INC GOVT FOREIGN		D		1.G FE	20,406,519	129.9810	22,008,383	16,932,000	20,054,672	0	(85,127)	0	0	5.625	4.311	AO	193,131	952,425	09/19/2017	10/18/2043
21987B-AU-2	CODELCO INC GOVT FOREIGN		D		1.G FE	1,896,020	119.5950	2,183,805	1,826,000	1,889,331	0	(1,539)	0	0	4.875	4.627	MN	14,094	89,018	01/04/2019	11/04/2044
21987B-AV-0	CODELCO INC GOVT FOREIGN		D		1.G FE	4,295,594	109.0520	4,580,184	4,200,000	4,253,504	0	(13,152)	0	0	4.500	4.124	MS	55,125	189,000	09/07/2018	09/16/2025
21987B-AW-8	CODELCO INC GOVT FOREIGN		D	2	1.G FE	28,492,441	106.5260	30,093,595	28,250,000	28,453,310	0	(37,645)	0	0	3.625	3.464	FA	426,693	1,024,063	12/26/2019	08/01/2027
21987B-AX-6	CODELCO INC GOVT FOREIGN		D	2	1.G FE	26,844,231	115.5460	30,741,013	26,605,000	26,819,074	0	(5,430)	0	0	4.500	4.443	FA	498,844	1,197,225	01/02/2019	08/01/2047
21987B-AY-4	CODELCO INC GOVT FOREIGN		D	2	1.G FE	8,177,324	114.2690	9,992,824	8,745,000	8,203,573	0	9,454	0	0	4.375	4.783	FA	155,163	382,594	10/01/2019	02/05/2049
21987B-BA-5	CODELCO INC GOVT FOREIGN		D	2	1.G FE	8,431,917	102.4420	8,656,349	8,450,000	8,432,181	0	352	0	0	3.700	3.712	JJ	131,139	312,650	09/23/2019	01/30/2050
21987B-BC-1	CODELCO INC GOVT FOREIGN		D	2	1.G FE	225,800	106.5440	213,088	200,000	223,288	0	(2,366)	0	0	3.750	2.280	JJ	3,458	8,938	12/04/2020	01/15/2031
21987D-AE-4	CORP FINANCI DE DESARROL GOVT FOREIGN		D	2	2.B FE	4,338,456	97.2380	4,278,472	4,400,000	4,342,725	0	4,449	0	0	2.400	2.639	MS	27,280	76,800	05/03/2021	09/28/2027
23330J-AB-7	DP WORLD LTD Corp Foregin		D		2.C FE	42,359,554	123.3180	42,557,042	34,510,000	42,269,567	0	(89,987)	0	0	5.625	4.213	MS	517,650	1,131,188	12/10/2021	09/25/2048
23330J-AC-5	DP WORLD LTD GOVT FOREIGN		D	2	2.C FE	2,314,841	109.5360	2,233,439	2,039,000	2,309,842	0	(4,999)	0	0	4.700	3.903	MS	24,224	95,833	02/04/2021	09/30/2049
268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN		D		1.G FE	27,409,468	145.9850	36,751,724	25,175,000	26,905,736	0	(56,281)	0	0	6.950	6.284	JJ	753,327	1,749,663	04/27/2015	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN		D		1.G FE	54,617,324	131.3260	72,360,626	55,100,000	54,720,053	0	11,756	0	0	5.600	5.661	JJ	1,319,951	3,085,600	01/21/2010	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE CORP FOREIGN		D		1.G FE	1,030,145	123.9250	1,142,589	922,000	1,015,080	0	(2,534)	0	0	4.875	4.170	JJ	19,852	44,948	04/27/2015	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN		D		1.G FE	989,176	139.6340	1,161,755	832,000	988,763	0	(79)	0	0	6.000	5.040	JJ	22,048	49,920	04/27/2015	01/22/2114
279158-AE-9	ECOPETROL SA GOVT FOREIGN		D		3.A FE	1,278,375	110.5080	1,160,334	1,050,000	1,249,795	0	(4,504)	0	0	7.375	5.819	MS	22,156	77,438	05/19/2014	09/18/2043
279158-AJ-8	ECOPETROL SA CORP FOREIGN		D		3.A FE	6,688,851	95.7740	6,244,465	6,520,000	6,668,858	0	(3,143)	0	0	5.875	5.694	MN	35,113	383,050	04/01/2016	05/28/2045
279158-AK-5	ECOPETROL SA GOVT FOREIGN		D		3.A FE	12,123,500	101.7320	12,207,840	12,000,000	12,057,764	0	(17,593)	0	0	4.125	3.955	JJ	226,875	495,000	01/18/2018	01/16/2025
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		D		4.C FE	8,416,506	78.7100	8,359,002	10,620,000	8,416,506	0	(909)	2,203,068	0	7.750	7.744	JJ	358,941	823,050	07/21/2004	01/24/2023
29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN		D		1.C FE	47,848,552	120.4120	58,911,571	48,925,000	47,914,963	0	20,853	0	0	4.125	4.257	AO	448,479	2,018,156	10/09/2018	10/11/2047
29441W-AD-7	EQUATE PETROCHEMICAL BV GOVT FOREIGN		D	2	2.B FE	3,995,920	100.2520	4,010,080	4,000,000	3,996,203	0	283	0	0	2.625	2.641	AO	18,375	52,500	04/21/2021	04/28/2028
29446M-AB-8	EQUINOR ASA CORP FOREIGN		D	2	1.D FE	14,762,605	110.1740	16,283,717	14,780,000	14,767,240	0	1,582	0	0	3.625	3.639	MS	165,197	535,775	12/19/2018	09/10/2028
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN		D		2.C FE	8,075,266	107.0230	7,898,297	7,380,000	7,989,298	0	(84,036)	0	0	3.875	2.407	FA	119,156	243,350	04/23/2021	02/01/2028
31424E-AA-0	UNITED ARAB EMIRATES (GOVERNME GOVT FORE		D		1.D FE	30,449,546	99.9930	31,087,824	31,090,000	30,460,598	0	11,052	0	0	2.000	2.231	AO	124,360	0	10/06/2021	10/19/2031
445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2.B FE	44,746,045	164.1080	49,888,832	30,400,000	43,017,200	0	(412,348)	0	0	7.625	4.398	MS	592,378	2,318,000	12/19/2017	03/29/2041
445545-AM-8	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2.B FE	5,335,829	98.5070	5,329,229	5,410,000	5,337,589	0	1,760	0	0	2.125	2.279	MS	31,934	0	09/14/2021	09/22/2031
445545-AN-6	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2.B FE	11,773,204	98.4500	12,089,660	12,280,000	11,775,563	0	2,359	0	0	3.125	3.344	MS	106,597	0	09/14/2021	09/21/2051
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE		D		2.C FE	6,025,974	95.3920	5,952,461	6,240,000	6,030,817	0	3,193	0	0	3.950	4.147	FA	94,484	246,480	02/09/2021	02/13/2050
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	24,006,353	159.7720	30,812,030	19,285,000	22,835,856	0	(162,004)	0	0	8.500	6.436	AO	359,719	1,639,225	02/23/2015	10/12/2035
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,426,135	140.2180	2,955,795	2,108,000	2,359,737	0	(10,659)	0	0	6.625	5.448	FA	51,983	139,655	07/29/2014	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,544,898	152.8360	5,541,833	3,626,000	4,424,614	0	(35,445)	0	0	7.750	5.525	JJ	128,018	281,015	01/29/2018	01/17/2038
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	10,922,750	126.1370	14,379,618	11,400,000	10,991,707	0	10,866	0	0	5.250	5.548	JJ	272,650	598,500	06/25/2014	01/17/2042
455780-BK-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,972,350	100.8890	5,044,450	5,000,000	4,996,974	0	7,772	0	0	3.750	3.917	AO	34,375	187,500	09/26/2018	04/25/2022
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	16,277,063	148.7630	19,978,871	13,430,000	15,933,787	0	(58,962)	0	0	6.750	5.304	JJ	418,009	906,525	05/02/2016	01/15/2044
455780-BT-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,220,000	107.5660	5,378,300	5,000,000	5,101,948	0	(31,339)	0	0	4.125	3.413	JJ	95,104	206,250	01/12/2018	01/15/2025
455780-BU-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	19,075,010	124.9500	22,865,850	18,300,000	19,014,951	0	(17,001)	0	0	5.125	4.840	JJ	432,465	937,875	08/29/2018	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,285,250	111.6700	4,466,800	4,000,000	4,154,537	0	(35,103)	0	0	4.750	3.705	JJ	91,306	190,000	02/27/2018	01/08/2026
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	46,029,469	138.8530	63,073,975	45,425,000	45,994,871	0	(12,254)	0	0	5.950	5.849	JJ	1,298,840	2,702,788	08/06/2018	01/08/2046
455780-BX-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	981,256	111.4630	1,035,491	929,000	959,942	0	(5,528)	0	0	4.350	3.618	JJ	19,420	40,412	11/30/2017	01/08/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455780-BY-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	6,103,750	128.8490	7,730,940	6,000,000	6,097,660	0	(1,891)	0	0	5.250	5.134	JJ	151,375	315,000	05/04/2018	01/08/2047
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	3,115,967	109.6550	3,546,243	3,234,000	3,151,358	0	12,711	0	0	3.850	4.369	JJ	56,375	124,509	12/10/2018	07/18/2027
455780-CB-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	8,448,860	121.7210	9,798,541	8,050,000	8,418,846	0	(7,659)	0	0	4.750	4.448	JJ	173,131	382,375	01/22/2018	07/18/2047
455780-CD-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,464,615	107.9620	2,674,219	2,477,000	2,469,096	0	1,153	0	0	3.500	3.559	JJ	40,939	86,695	12/18/2017	01/11/2028
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	17,752,158	115.3720	19,890,133	17,240,000	17,761,229	0	1,494	0	0	4.350	4.148	JJ	354,138	575,940	12/14/2021	01/11/2048
455780-CJ-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	916,100	131.6880	1,119,348	850,000	913,276	0	(1,111)	0	0	5.350	4.853	FA	17,685	45,475	03/15/2019	02/11/2049
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		D		1.A FE	4,527,768	119.6220	4,527,693	3,785,000	3,975,468	0	(44,366)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		D		1.A FE	9,782,477	139.4570	13,774,168	9,877,000	9,796,643	0	2,106	0	0	4.375	4.433	JJ	188,452	432,119	01/16/2014	01/24/2044
45846A-AA-8	INTERCHILE SA GOVT FOREIGN		D	2	2.A FE	12,336,150	106.5000	12,923,775	12,135,000	12,329,407	0	(6,743)	0	0	4.500	4.261	JD	1,517	233,599	08/31/2021	06/30/2056
465077-AL-9	ISRAEL ELECTRIC CORP LTD GOVT FOREIGN		D		2.B FE	1,724,149	109.9340	1,912,852	1,740,000	1,729,125	0	1,380	0	0	4.250	4.359	FA	28,142	73,950	02/07/2018	08/14/2028
465138-7N-9	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	48,565,894	128.4250	61,290,831	47,725,000	48,577,624	0	(25,460)	0	0	4.500	4.357	JJ	900,809	2,058,750	03/01/2021	01/30/2043
465139-KZ-5	AID-ISRAEL CRP FRGN ZERO COUPON	@	D		1.A FE	9,998,013	96.3520	21,631,024	22,450,000	19,120,063	0	958,350	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
46513J-B4-2	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	5,623,970	117.2690	5,652,366	4,820,000	5,608,697	0	(15,273)	0	0	3.875	3.015	JJ	92,350	93,388	02/10/2021	07/03/2050
46513Y-JH-2	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	2,616,082	108.4410	2,927,907	2,700,000	2,643,802	0	8,163	0	0	3.250	3.636	JJ	39,975	87,750	06/13/2018	01/17/2028
46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	5,958,550	123.0420	7,653,212	6,220,000	5,974,162	0	4,974	0	0	4.125	4.381	JJ	116,884	256,575	10/09/2018	01/17/2048
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		D		2.B FE	54,756,061	109.8440	71,343,678	64,950,000	63,303,939	0	834,747	0	0	6.875	8.459	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
486661-AH-4	KAZAKHSTAN (REPUBLIC OF) GOVT FOREIGN		D		2.B FE	12,629,194	144.0650	14,687,427	10,195,000	12,473,774	0	(50,683)	0	0	6.500	4.891	JJ	294,522	662,675	10/02/2018	07/21/2045
48667Q-AP-0	KAZMUNAIGAZ FIN SUB BV GOVT FOREIGN		D		2.C FE	3,184,250	123.1530	3,337,446	2,710,000	3,176,383	0	(7,867)	0	0	5.750	4.592	AO	31,165	155,825	03/08/2021	04/19/2047
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1.C FE	3,516,604	101.5260	3,614,326	3,560,000	3,556,388	0	4,866	0	0	3.000	3.143	MS	31,743	106,800	09/05/2012	09/14/2022
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		D		1.C FE	267,141	227.0930	3,379,144	1,488,000	1,233,337	0	7	0	0	7.950	9.589	AO	29,574	118,296	11/22/1999	04/01/2096
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		D		1.C FE	514,633	115.8780	515,657	445,000	472,211	0	(6,635)	0	0	5.625	3.866	MN	4,102	25,031	03/13/2015	11/03/2025
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		D		1.C FE	17,047,332	131.0200	22,404,420	17,100,000	17,054,862	0	1,191	0	0	4.125	4.143	JD	41,147	705,375	06/03/2014	06/10/2044
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		D		1.C FE	5,835,179	101.5180	6,020,017	5,930,000	5,921,990	0	10,643	0	0	3.000	3.188	MS	50,405	177,900	09/11/2012	09/19/2022
50065W-AF-3	KOREA NATIONAL OIL CORP GOVT FOREIGN		D		1.C FE	4,972,300	105.8870	5,294,350	5,000,000	4,993,236	0	3,036	0	0	4.000	4.068	JJ	87,778	200,000	01/15/2014	01/23/2024
50066A-AD-5	KOREA GAS CORP GOVT FOREIGN		D		1.C FE	9,856,700	154.6070	12,368,560	8,000,000	9,551,889	0	(45,582)	0	0	6.250	4.740	JJ	223,611	500,000	03/05/2014	01/20/2042
501499-AB-3	KUWAIT STATE OF (GOVERNMENT) GOVT FOREIG		D		1.E FE	6,267,500	108.9520	6,755,024	6,200,000	6,237,994	0	(6,602)	0	0	3.500	3.370	MS	60,881	217,000	05/02/2017	03/20/2027
536878-AG-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1.F FE	1,179,850	100.4600	1,004,600	1,000,000	1,003,360	0	(40,262)	0	0	6.625	2.515	FA	27,604	66,250	05/26/2017	02/01/2022
55276V-AG-7	MDGH GMTN BV GOVT FOREIGN		D		1.C FE	5,986,250	115.3030	5,765,150	5,000,000	5,879,626	0	(106,624)	0	0	4.500	1.762	MN	33,750	225,000	02/11/2021	11/07/2028
55276V-AK-8	MDGH GMTN BV GOVT FOREIGN		D	2	1.C FE	4,727,176	111.1990	4,881,636	4,390,000	4,721,230	0	(5,946)	0	0	3.700	3.279	MN	24,365	162,430	04/16/2021	11/07/2049
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN		D		2.B FE	123,233	141.0990	176,374	125,000	123,625	0	43	0	0	7.875	7.999	JD	82	9,844	06/21/2007	06/29/2037
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	10,684,421	100.1700	11,909,211	11,889,000	10,766,807	0	18,496	0	0	5.500	6.252	AO	110,799	653,895	04/05/2018	10/31/2046
59284M-AC-8	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	3,104,500	103.6920	3,629,220	3,500,000	3,208,386	0	37,624	0	0	3.875	5.448	AO	22,981	135,625	01/31/2019	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	2,617,160	100.2960	2,884,513	2,876,000	2,630,639	0	3,875	0	0	5.500	6.167	JJ	66,348	158,180	04/04/2018	07/31/2047
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	1,542,806	140.8840	1,745,553	1,239,000	1,349,060	0	(19,897)	0	0	11.500	8.986	MN	18,206	142,485	07/21/2004	05/15/2026
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN		D		1.E FE	1,038,718	122.0690	1,156,627	947,519	999,224	0	(3,701)	0	0	6.067	5.088	JD	160	57,486	05/16/2014	12/31/2033
656531-AC-4	EQUINOR ASA DEBENTURES		D		1.D FE	20,611,934	109.7690	21,588,266	19,667,000	19,819,461	0	(101,919)	0	0	7.750	7.165	JD	67,742	1,524,193	01/01/2013	06/15/2023
656531-AD-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	13,429,655	120.5370	13,409,741	11,125,000	11,756,418	0	(142,860)	0	0	7.150	5.500	MN	101,639	795,438	03/23/2004	11/15/2025
656531-AM-2	EQUINOR ASA DEBENTURES		D		1.D FE	3,823,930	128.3810	5,199,431	4,050,000	3,954,341	0	12,729	0	0	7.250	7.765	MS	79,931	293,625	07/21/2004	09/23/2027
656836-AB-9	NORTH AMERICAN DEVELOPMENT BAN GOVT FORE		D		1.C FE	163,354	100.9650	159,525	158,000	159,900	0	(2,300)	0	0	2.400	0.923	AO	685	3,792	06/26/2020	10/26/2022
67091T-AA-3	OFFICE CHERIFIEN DES PHO GOVT FOREIGN		D		3.A FE	1,526,888	107.0870	1,525,990	1,425,000	1,524,901	0	(1,987)	0	0	5.625	2.490	AO	14,695	0	12/10/2021	04/25/2024
69370P-AE-1	PERTAMINA PERSERO PT GOVT FOREIGN		D		2.B FE	3,199,438	109.9940	3,365,816	3,060,000	3,196,599	0	(2,738)	0	0	4.700	4.411	JJ	60,324	143,820	12/14/2020	07/30/2049
698299-AD-6	Republic of Panama GOVT FOREIGN		D		2.B FE	932,743	134.5430	1,570,117	1,167,000	1,049,939	0	13,789	0	0	8.875	11.286	MS	26,180	103,571	07/21/2004	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		D		2.B FE	3,841,431	143.4330	5,120,558	3,570,000	3,749,451	0	(20,661)	0	0	9.375	8.355	AO	83,672	334,688	04/03/2018	04/01/2029
698299-AS-3	Republic of Panama GOVT FOREIGN		D		2.B FE	11,228,667	109.7370	11,376,435	10,367,000	10,455,531	0	(78,931)	0	0	9.375	8.493	JJ	445,457	971,906	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		D		2.B FE	9,508,000	133.9720	10,449,816	7,800,000	9,111,461	0	(74,230)	0	0	6.700	4.891	JJ	225,008	522,600	03/17/2016	01/26/2036
698299-BB-9	Republic of Panama GOVT FOREIGN		D		2.B FE	41,982,865	107.9120	48,004,653	44,485,000	42,187,681	0	30,084	0	0	4.300	4.608	AO	329,436	1,912,855	03/30/2020	04/29/2053
698299-BD-5	Republic of Panama GOVT FOREIGN		D	2	2.B FE	2,882,600	106.2400	2,974,720	2,800,000	2,834,379	0	(13,286)	0	0	4.000	3.470	MS	30,800	112,000	03/12/2018	09/22/2024
698299-BE-3	Republic of Panama GOVT FOREIGN		D	2	2.B FE	1,034,986	105.9530	1,059,530	1,000,000	1,022,513	0	(7,181)	0	0	3.750	2.949	MS	10,938	37,500	03/30/2020	03/16/2025
698299-BG-8	Republic of Panama GOVT FOREIGN		D		2.B FE	15,609,780	110.6480	15,616,859	14,114,000	15,515,888	0	(35,523)	0	0	4.500	3.858	MN	81,156	635,130	12/15/2020	05/15/2047
698299-BH-6	Republic of Panama GOVT FOREIGN		D	2	2.B FE	19,897,410	110.4700	20,681,089	18,721,000	19,867,371	0	(26,652)	0	0	4.500	4.101	AO	175,509	842,445	02/22/2021	04/16/2050
698299-BM-5	Republic of Panama GOVT FOREIGN		D	2	2.B FE	1,143,000	110.1470	1,101,470	1,000,000	1,141,174	0	(1,826)	0	0	4.500	3.753	AO	11,250	45,000	02/22/2021	04/01/2056
706451-BD-2	PETROLEOS MEXICANOS CORP FRGN		D		3.C FE	7,042,049	117.2300	8,083,009	6,895,000	6,962,021	0	(8,909)	0	0	9.500	9.269	MS	192,868	655,025	03/15/2006	09/15/2027
706451-BG-5	PETROLEOS MEXICANOS CORPORATE FOREIGN		D		3.C FE	9,885,000	96.1440	9,614,400	10,000,000	9,904,913	0	4,218	0	0	6.625	6.733	JD	29,444	662,500	06/16/2016	06/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		D		1.E FE	106,200	251.2330	200,986	80,000	106,083	0	(12)	0	0	9.000	6.775	JJ	3,320	7,200	04/29/2005	01/15/2096
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		D		2.A FE	3,292,800	155.6530	3,268,713	2,100,000	3,049,021	0	(61,499)	0	0	8.750	3.949	MN	20,417	183,750	10/11/2017	11/21/2033
715638-AU-6	REPUBLIC OF PERU CORP SINKING FUND FRGN		D		2.A FE	1,832,188	136.3020	1,874,153	1,375,000	1,721,685	0	(18,518)	0	0	6.550	4.122	MS	26,769	90,063	04/27/2015	03/14/2037
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN		D		2.A FE	73,397,175	140.7930	91,980,067	65,330,000	72,928,479	0	(126,584)	0	0	5.625	4.853	MN	438,936	3,674,813	03/01/2021	11/18/2050
715638-BU-5	REPUBLIC OF PERU GOVT FOREIGN		D		2.A FE	2,382,632	109.8620	2,381,808	2,168,000	2,299,944	0	(21,176)	0	0	4.125	2.947	FA	31,301	89,430	11/29/2017	08/25/2027
715638-DQ-2	REPUBLIC OF PERU GOVT FOREIGN		D	2	2.A FE	8,337,575	88.2310	8,558,407	9,700,000	8,351,592	0	14,017	0	0	2.780	3.430	JD	22,472	269,660	03/01/2021	12/01/2060
715638-DR-0	REPUBLIC OF PERU GOVT FOREIGN		D	2	2.A FE	11,541,645	86.5210	11,455,380	13,240,000	11,544,047	0	2,402	0	0	3.230	3.718	JJ	181,752	281,538	02/22/2021	07/28/2121
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	1,118,750	106.6870	1,066,870	1,000,000	1,100,215	0	(17,426)	0	0	4.125	2.140	MN	5,271	41,250	12/04/2020	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	4,578,400	112.3390	4,358,753	3,880,000	4,564,528	0	(13,872)	0	0	5.250	4.122	MN	26,028	203,700	01/27/2021	05/15/2047
71568P-AE-9	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	10,573,317	114.6170	10,326,992	9,010,000	10,420,833	0	(152,484)	0	0	5.450	2.759	MN	54,561	491,045	04/23/2021	05/21/2028
71568P-AF-6	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	20,100,974	124.6050	19,612,827	15,740,000	20,027,050	0	(73,924)	0	0	6.150	4.394	MN	107,557	968,010	03/03/2021	05/21/2048
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	2,832,850	126.4760	2,681,291	2,120,000	2,820,330	0	(12,520)	0	0	6.250	4.196	JJ	57,417	66,250	02/12/2021	01/25/2049
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	3,433,798	107.5540	3,549,282	3,300,000	3,431,577	0	(2,660)	0	0	4.875	4.608	JJ	73,288	160,875	12/14/2020	07/17/2049
71568Q-AJ-6	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	2,356,875	105.8720	2,382,120	2,250,000	2,354,321	0	(2,554)	0	0	3.875	3.179	JJ	39,719	0	10/12/2021	07/17/2029
71654Q-BV-3	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	1,110,370	101.6540	1,169,021	1,150,000	1,130,826	0	5,717	0	0	4.250	4.846	JJ	22,537	48,875	03/08/2018	01/15/2025
71654Q-BW-1	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	9,173,750	101.2390	9,617,705	9,500,000	9,316,767	0	39,659	0	0	4.500	5.030	JJ	187,625	427,500	02/21/2018	01/23/2026
71654Q-CB-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	2,072,440	109.7970	2,195,940	2,000,000	2,046,781	0	(8,573)	0	0	6.875	6.279	FA	56,146	137,500	10/24/2018	08/04/2026
71654Q-CC-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	28,907,425	88.4800	26,703,131	30,180,000	28,940,102	0	12,768	0	0	6.750	7.085	MS	565,875	2,037,150	11/27/2018	09/21/2047
71654Q-CG-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	1,438,905	106.7170	1,451,351	1,360,000	1,410,466	0	(8,161)	0	0	6.500	5.664	MS	26,520	88,400	07/13/2018	03/13/2027
71654Q-CK-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	6,154,425	99.6650	6,727,388	6,750,000	6,310,197	0	56,538	0	0	5.350	6.663	FA	139,434	361,125	01/23/2019	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	12,036,000	86.0470	11,186,110	13,000,000	12,071,202	0	12,372	0	0	6.350	6.946	FA	318,735	825,500	12/21/2018	02/12/2048
71654Q-CP-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	279,900	103.7110	311,133	300,000	284,440	0	1,621	0	0	6.500	7.457	JJ	8,558	19,500	12/21/2018	01/23/2029
71654Q-DD-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D	2	3.C FE	12,809,286	96.4600	11,955,306	12,394,000	12,805,234	0	(4,503)	0	0	7.690	7.405	JJ	418,304	953,099	10/26/2020	01/23/2050
716743-AR-0	PETRONAS CAP LTD GOVT FOREIGN		D	2	1.G FE	1,767,738	124.4480	1,742,272	1,400,000	1,758,524	0	(7,957)	0	0	4.550	3.159	AO	12,386	63,700	11/03/2020	04/21/2050
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	2,290,517	122.9240	3,144,396	2,558,000	2,482,167	0	21,817	0	0	9.500	10.738	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	2,863,492	130.2530	4,044,356	3,105,000	3,008,648	0	21,450	0	0	10.625	11.759	MS	96,223	329,906	03/07/2007	03/16/2025
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	643,711	155.5490	799,522	514,000	592,841	0	(8,366)	0	0	9.500	6.789	FA	20,210	48,830	03/13/2015	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	646,727	145.7470	851,162	584,000	620,626	0	(2,858)	0	0	7.750	6.808	JJ	20,996	45,260	09/18/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	237,956	134.0050	328,312	245,000	240,681	0	294	0	0	6.375	6.618	JJ	7,202	15,619	09/09/2008	01/15/2032
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	165,353	139.3080	195,031	140,000	157,158	0	(933)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-CL-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	199,800	95.2150	190,430	200,000	199,805	0	6	0	0	2.650	2.655	JD	309	5,300	12/14/2020	12/10/2045
731011-AU-6	REPUBLIC OF POLAND CORP FOR		D		1.G FE	18,973,854	107.2720	20,381,680	19,000,000	19,121,672	0	39,518	0	0	3.250	3.072	AO	145,799	455,000	11/19/2021	04/06/2026
73928Q-AA-6	POWER FINANCE CORPORATION LTD GOVT FOREI		D		2.C FE	9,525,519	118.2270	9,434,515	7,980,000	9,382,595	0	(142,924)	0	0	6.150	3.292	JD	34,081	490,770	04/06/2021	12/06/2028
73928Q-AB-4	POWER FINANCE CORPORATION LTD GOVT FOREI		D		2.C FE	11,716,595	103.1530	11,862,595	11,500,000	11,711,925	0	(4,670)	0	0	3.950	3.690	JJ	199,365	0	10/13/2021	04/23/2030
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2.B FE	5,647,125	120.5700	5,907,930	4,900,000	5,572,276	0	(64,322)	0	0	6.530	4.165	MN	40,885	319,970	04/23/2021	11/15/2028
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2.C FE	50,453,903	128.9380	50,216,193	38,946,000	50,313,086	0	(140,272)	0	0	6.757	4.807	MN	336,258	2,025,478	12/14/2021	11/15/2048
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D	2	2.C FE	6,389,350	117.0740	6,275,166	5,360,000	6,381,095	0	(8,255)	0	0	5.800	4.581	MN	39,724	124,700	12/14/2021	05/15/2050
74727P-AE-1	STATE OF QATAR GOVT FOREIGN		D		1.D FE	1,070,860	156.9100	1,098,370	700,000	991,939	0	(28,628)	0	0	9.750	3.909	JD	3,033	68,250	02/20/2019	06/15/2030
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		D		1.D FE	15,887,325	147.4170	18,375,529	12,465,000	15,286,963	0	(99,290)	0	0	6.400	4.547	JJ	356,776	797,760	08/08/2018	01/20/2040
74727P-AR-2	STATE OF QATAR GOVT FOREIGN		D		1.D FE	22,096,900	140.1900	24,967,839	17,810,000	21,691,604	0	(117,126)	0	0	5.750	4.113	JJ	457,989	875,438	02/22/2021	01/20/2042
74727P-AU-5	STATE OF QATAR GOVT FOREIGN		D		1.D FE	2,016,250	106.5020	2,130,040	2,000,000	2,008,471	0	(1,767)	0	0	3.250	3.146	JD	5,236	65,000	05/02/2017	06/02/2026
74727P-AV-3	STATE OF QATAR GOVT FOREIGN		D		1.D FE	40,172,500	126.5230	48,711,355	38,500,000	40,027,358	0	(34,818)	0	0	4.625	4.359	JD	143,439	1,780,625	09/29/2017	06/02/2046
74727P-AW-1	STATE OF QATAR GOVT FOREIGN		D		1.D FE	41,238,697	103.9060	42,081,930	40,500,000	40,961,664	0	(113,428)	0	0	3.875	2.974	AO	296,438	1,240,000	11/19/2021	04/23/2023
74727P-AX-9	STATE OF QATAR GOVT FOREIGN		D		1.D FE	50,882,315	114.8620	51,182,507	44,560,000	50,523,398	0	(342,571)	0	0	4.500	2.197	AO	378,760	763,200	11/19/2021	04/23/2028
74727P-AY-7	STATE OF QATAR GOVT FOREIGN		D		1.D FE	9,375,450	135.4030	10,832,240	8,000,000	9,349,375	0	(22,393)	0	0	5.103	4.028	AO	77,112	408,240	04/15/2021	04/23/2048
74730D-AC-7	QATAR PETROLEUM GOVT FOREIGN		D	2	1.D FE	9,097,257	99.1090	9,113,073	9,195,000	9,101,314	0	4,057	0	0	2.250	2.370	JJ	97,122	0	06/30/2021	07/12/2031
74733L-AE-2	QTEL INTERNATIONAL FIN GOVT FOREIGN		D		1.G FE	5,240,000	112.4450	5,622,250	5,000,000	5,128,737	0	(30,665)	0	0	5.000	4.257	AO	50,000	250,000	02/22/2018	10/19/2025
74735K-2A-9	OOREDOO INTERNATIONAL FI GOVT FOREIGN		D		1.G FE	1,959,000	102.5060	2,050,120	2,000,000	1,989,026	0	9,210	0	0	3.250	3.744	FA	23,472	65,000	08/01/2018	02/21/2023
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	3,935,500	118.9580	5,353,110	4,500,000	4,008,911	0	11,422	0	0	4.125	4.925	MN	21,141	185,625	06/30/2014	11/20/2045
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	128,885,163	132.6350	165,936,333	125,107,500	128,698,068	0	(69,739)	0	0	5.100	4.902	JD	230,406	6,380,483	03/30/2020	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	6,037,287	112.3700	6,264,334	5,574,739	5,829,046	0	(54,094)	0	0	4.375	3.233	AO	43,359	243,895	12/19/2017	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	42,951,240	131.3190	49,087,042	37,380,000	42,958,953	0	(1,924)	0	0	4.975	4.093	AO	366,765	914,405	12/09/2021	04/20/2055
77586R-AC-4	ROMANIA GOVT FOREIGN		D		2.C FE	82,132,748	131.5450	91,226,458	69,350,000	80,622,103	0	(280,653)	0	0	6.125	4.908	JJ	1,876,062	4,247,688	05/16/2018	01/22/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77586R-AD-2	ROMANIA GOVT FOREIGN		D		2.C FE	5,357,576	106.5800	5,329,000	5,000,000	5,340,021	0	(17,554)	0	0	4.875	1.507	JJ	107,656	0	11/19/2021	01/22/2024
77586R-AF-7	ROMANIA GOVT FOREIGN		D		2.C FE	50,282,377	118.3900	57,137,382	48,262,000	50,269,659	0	(30,438)	0	0	5.125	4.830	JD	109,930	2,473,428	06/03/2021	06/15/2048
77586R-AJ-9	ROMANIA GOVT FOREIGN		D		2.C FE	4,629,020	100.5680	4,465,219	4,440,000	4,625,709	0	(3,311)	0	0	4.000	3.760	FA	67,587	154,133	03/01/2021	02/14/2051
77586T-AE-6	ROMANIA GOVT FOREIGN		D		2.C FE	22,853,799	131.5450	24,467,370	18,600,000	22,430,474	0	(99,080)	0	0	6.125	4.622	JJ	503,169	1,139,250	12/19/2017	01/22/2044
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN		D		2.C FE	1,063,383	158.1730	2,005,634	1,268,000	1,001,726	0	(3,320)	0	0	12.750	15.965	JD	3,144	161,670	02/28/2002	06/24/2028
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		D		2.C FE	1,607,750	113.3420	3,261,075	2,877,199	2,338,661	0	39,928	0	0	7.500	18.416	MS	54,547	215,790	06/25/2013	03/31/2030
80413T-AC-3	Saudi Arabia GOVT FOREIGN		D		1.F FE	31,651,143	117.7140	37,952,171	32,241,000	31,702,698	0	11,344	0	0	4.500	4.613	AO	261,958	1,450,845	12/21/2016	10/26/2046
80413T-AD-1	Saudi Arabia GOVT FOREIGN		D		1.F FE	19,327,492	102.3460	20,469,200	20,000,000	19,811,696	0	153,500	0	0	2.875	3.699	MS	186,875	575,000	01/08/2019	03/04/2023
80413T-AE-9	Saudi Arabia GOVT FOREIGN		D		1.F FE	23,386,810	108.9400	24,130,210	22,150,000	23,380,865	0	(90,790)	0	0	3.625	2.616	MS	260,955	531,063	11/19/2021	03/04/2028
80413T-AF-6	Saudi Arabia GOVT FOREIGN		D		1.F FE	9,125,815	120.0200	10,921,820	9,100,000	9,123,326	0	(490)	0	0	4.625	4.607	AO	101,711	420,875	10/23/2017	10/04/2047
80413T-AG-4	Saudi Arabia GOVT FOREIGN		D		1.F FE	12,116,846	107.7230	13,088,345	12,150,000	12,132,806	0	4,613	0	0	4.000	4.045	AO	99,900	486,000	01/04/2019	04/17/2025
80413T-AH-2	Saudi Arabia GOVT FOREIGN		D		1.F FE	3,027,520	116.6160	3,498,480	3,000,000	3,021,668	0	(2,198)	0	0	4.500	4.393	AO	27,750	135,000	02/20/2019	04/17/2030
80413T-AJ-8	Saudi Arabia GOVT FOREIGN		D		1.F FE	3,653,750	127.1510	4,704,587	3,700,000	3,656,093	0	728	0	0	5.000	5.080	AO	38,028	185,000	07/31/2018	04/17/2049
80413T-AL-3	Saudi Arabia GOVT FOREIGN		D		1.F FE	950,950	132.0830	1,003,831	760,000	948,269	0	(2,681)	0	0	5.250	3.805	JJ	18,288	19,950	04/07/2021	01/16/2050
80413T-AQ-2	Saudi Arabia GOVT FOREIGN		D		1.F FE	1,441,410	103.0030	1,421,441	1,380,000	1,436,847	0	(4,563)	0	0	2.750	2.290	FA	15,602	37,950	01/28/2021	02/03/2032
82929R-AC-0	SING TELECOMMUNICATIONS 144A		D		1.F FE	191,400	144.2720	238,049	165,000	180,479	0	(1,109)	0	0	7.375	6.099	JD	1,014	12,169	10/05/2007	12/01/2031
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1.G FE	6,612,914	136.6340	7,887,881	5,773,000	6,474,901	0	(21,337)	0	0	6.300	5.274	MN	49,503	363,699	05/15/2014	11/12/2040
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	36,711,396	102.8300	38,180,779	37,130,000	37,060,306	0	47,503	0	0	3.125	3.262	MN	125,701	1,160,313	03/11/2014	05/22/2023
856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	1,002,500	125.8600	1,258,600	1,000,000	1,002,168	0	(61)	0	0	4.375	4.359	MN	4,740	43,750	09/16/2015	05/22/2043
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	31,624,109	106.5670	33,226,525	31,179,000	31,365,084	0	(74,895)	0	0	4.125	3.855	MN	192,920	1,286,134	01/08/2019	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	32,663,411	134.4380	42,186,644	31,380,000	32,489,642	0	(28,818)	0	0	4.850	4.592	MN	228,290	1,521,930	11/16/2017	05/07/2044
857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	5,023,050	104.9090	5,769,995	5,500,000	5,204,137	0	60,232	0	0	2.875	4.233	MN	18,887	158,125	11/14/2018	05/18/2026
857006-AE-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	12,047,380	100.5540	12,493,835	12,425,000	12,384,894	0	111,828	0	0	2.750	3.691	MN	54,101	341,688	01/04/2019	05/04/2022
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	15,469,965	107.9000	16,570,203	15,357,000	15,504,629	0	10,639	0	0	3.500	3.289	MN	85,103	432,495	11/19/2021	05/04/2027
857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	5,450,774	121.7830	6,393,608	5,250,000	5,434,160	0	(4,279)	0	0	4.000	3.783	MN	33,250	210,000	11/28/2017	05/04/2047
857006-AL-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	10,562,551	103.5450	10,955,061	10,580,000	10,574,083	0	3,939	0	0	3.750	3.790	MN	65,023	396,750	11/01/2018	05/02/2023
857006-AM-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	6,391,323	113.6740	7,070,523	6,220,000	6,377,576	0	(11,076)	0	0	4.250	3.775	MN	43,324	243,100	07/16/2021	05/02/2028
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN		D		1.G FE	60,271,875	101.0420	52,592,361	52,050,000	52,271,965	0	(975,223)	0	0	5.000	3.073	MS	708,458	2,602,500	10/05/2012	03/23/2022
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN		D		1.G FE	48,386,065	105.9700	50,335,750	47,500,000	48,051,980	0	(145,032)	0	0	4.000	3.404	JJ	839,167	1,720,000	11/19/2021	01/22/2024
85771P-AC-6	EQUINOR ASA CORP FOREIGN		D		1.D FE	37,763,442	131.4960	49,606,866	37,725,000	37,754,958	0	(1,196)	0	0	5.100	5.092	FA	716,146	1,923,975	04/27/2015	08/17/2040
85771P-AE-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	2,681,437	120.8780	3,233,487	2,675,000	2,680,373	0	(177)	0	0	4.250	4.235	MN	12,000	113,688	04/27/2015	11/23/2041
85771P-AG-7	EQUINOR ASA CORP FOREIGN		D		1.D FE	8,948,914	101.7560	9,870,332	9,700,000	9,603,006	0	89,615	0	0	2.450	3.432	JJ	108,263	237,650	10/07/2013	01/17/2023
85771P-AL-6	EQUINOR ASA CORP FOREIGN		D		1.D FE	7,988,800	117.0150	9,361,200	8,000,000	7,990,517	0	269	0	0	3.950	3.958	MN	40,378	316,000	05/08/2013	05/15/2043
85771P-AN-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	7,673,594	105.6890	7,732,207	7,316,000	7,434,321	0	(52,247)	0	0	3.700	2.923	MS	90,231	270,692	02/24/2017	03/01/2024
85771P-AQ-5	EQUINOR ASA CORP FOREIGN		D		1.D FE	16,294,825	130.0810	20,520,278	15,775,000	16,235,756	0	(12,798)	0	0	4.800	4.582	MN	111,477	757,200	09/07/2018	11/08/2043
85771P-AX-0	EQUINOR ASA CORP FOREIGN		D		1.D FE	11,227,500	105.5550	11,611,050	11,000,000	11,090,428	0	(29,981)	0	0	3.250	2.947	MN	50,646	357,500	02/24/2017	11/10/2024
87164K-AH-7	SYNGENTA FINANCE AG GOVT FOREIGN		D	2	2.B FE	16,987,491	103.2500	17,520,493	16,969,000	16,973,298	0	(3,744)	0	0	4.441	4.416	AO	140,252	753,593	04/24/2018	04/24/2023
87942U-AC-5	Telekom Malaysia Berhad DEBENTURES 144A		D		1.G FE	3,002,535	119.4490	2,986,225	2,500,000	2,988,401	0	(14,134)	0	0	7.875	2.177	FA	82,031	0	11/19/2021	08/01/2025
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		D		2.B FE	2,677,929	119.3920	3,941,130	3,301,000	3,086,871	0	44,149	0	0	7.500	9.553	MN	41,263	247,575	03/18/2009	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		D		2.B FE	1,325,474	134.4650	2,322,211	1,727,000	1,325,841	0	19	0	0	7.500	9.770	JJ	59,725	129,525	08/01/2005	01/15/2096
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4.B FE	686,526	124.8110	1,035,931	830,000	731,082	0	6,224	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-CB-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4.B FE	1,532,653	76.6840	1,203,939	1,570,000	1,537,435	0	836	0	0	4.875	5.034	AO	15,945	76,538	04/27/2015	04/16/2043
91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	8,925,720	145.6370	13,312,678	9,141,000	9,004,951	0	8,361	0	0	8.300	8.523	FA	286,621	758,703	07/21/2004	08/15/2031
91086Q-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	1,109,003	105.5870	1,203,692	1,140,000	1,137,520	0	2,871	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
91086Q-AV-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	1,519,455	124.8080	1,520,161	1,218,000	1,466,836	0	(8,897)	0	0	6.050	4.397	JJ	34,798	73,689	04/27/2015	01/11/2040
91086Q-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	9,504,461	115.4170	10,032,046	8,692,000	9,501,559	0	(416)	0	0	5.750	5.255	AO	109,676	499,790	03/30/2020	10/12/2110
91086Q-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	8,262,445	109.3160	8,771,516	8,024,000	8,224,340	0	(5,488)	0	0	4.750	4.565	MS	119,636	381,140	08/06/2018	03/08/2044
91086Q-BE-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	13,749,767	120.0210	15,032,630	12,525,000	13,629,503	0	(25,849)	0	0	5.550	4.904	JJ	308,950	695,138	08/08/2018	01/21/2045
91086Q-BF-4	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	713,790	107.1770	742,737	693,000	711,322	0	(421)	0	0	4.600	4.420	JJ	13,991	31,878	04/27/2015	01/23/2046
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		D		2.C FE	4,901,392	147.5910	5,324,542	3,607,633	4,503,109	0	(61,297)	0	0	7.875	4.890	JJ	131,002	284,101	06/02/2014	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6. FE	20,870	8.8140	30,849	350,000	20,870	0	0	0	0	9.250	9.460	MS	0	0	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6.	2,875	7.2130	3,607	50,000	2,875	0	0	0	0	13.625	14.090	FA	0	0	12/01/1999	08/15/2018
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	8,182,317	125.8600	10,446,380	8,300,000	8,201,120	0	2,491	0	0	4.375	4.459	MN	39,339	363,125	08/04/2015	05/22/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8449W-AD-6	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	225,998	134.4380	268,876	200,000	222,344	0	(603)	0	0	4.850	4.083	MN	1,455	9,700	03/13/2015	05/07/2044
G8450L-AJ-3	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	2,597,728	107.9000	2,589,600	2,400,000	2,593,968	0	(3,760)	0	0	3.500	1.901	MN	13,300	0	11/19/2021	05/04/2027
G8450L-AN-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	11,400,236	103.5450	11,389,950	11,000,000	11,373,356	0	(29,127)	0	0	3.750	1.178	MN	67,604	37,500	11/19/2021	05/02/2023
J8730S-AP-3	TOKYO METROPOLITAN GOVT GOVT FOREIGN		D		1.E FE	207,107	100.8580	201,716	200,000	201,604	0	(3,661)	0	0	2.500	0.655	JD	319	5,000	06/26/2020	06/08/2022
M6320U-AE-9	Saudi Arabia GOVT FOREIGN		D		1.F FE	4,818,750	102.3770	5,118,850	5,000,000	4,950,346	0	40,463	0	0	2.875	3.744	MS	46,719	143,750	08/03/2018	03/04/2023
M72005-AA-5	NATIONAL CENTRAL COOLING CO PJ GOVT FORE		D		2.C FE	3,501,250	98.5560	3,474,099	3,525,000	3,503,440	0	2,190	0	0	2.500	2.614	AO	17,135	44,063	05/27/2021	10/21/2027
M8489S-AF-4	QATAR (STATE OF) GOVT FOREIGN		D		1.D FE	3,013,500	103.9260	3,117,780	3,000,000	3,003,910	0	(2,949)	0	0	3.875	3.769	AO	21,958	116,250	08/03/2018	04/23/2023
N3700L-AD-7	GREENKO DUTCH BV GOVT FOREIGN		D	2	3.B FE	6,958,552	101.0180	6,891,559	6,822,110	6,957,953	0	(599)	0	0	3.850	2.804	MS	67,122	131,326	09/24/2021	03/29/2026
P3143N-AH-7	CODELCO INC GOVT FOREIGN		D		1.F FE	2,620,923	131.5670	2,631,340	2,000,000	2,617,412	0	(3,511)	0	0	6.150	3.467	AO	22,892	0	11/19/2021	10/24/2036
P3143N-AP-9	CODELCO INC GOVT FOREIGN		D		1.F FE	1,013,590	101.0040	1,010,040	1,000,000	1,001,528	0	(2,763)	0	0	3.000	2.714	JJ	13,667	30,000	05/26/2017	07/17/2022
P3143N-AS-3	CODELCO INC GOVT FOREIGN		D		1.F FE	13,454,896	129.9810	14,557,872	11,200,000	13,233,942	0	(55,268)	0	0	5.625	4.329	AO	127,750	630,000	09/20/2017	10/18/2043
P3143N-AU-8	CODELCO INC GOVT FOREIGN		D		1.F FE	2,017,100	119.5950	2,750,685	2,300,000	2,045,557	0	5,287	0	0	4.875	5.751	MN	17,753	112,125	10/06/2015	11/04/2044
P3143N-AW-4	CODELCO INC GOVT FOREIGN		D		1.F FE	11,505,406	109.0520	11,723,090	10,750,000	11,309,589	0	(57,892)	0	0	4.500	2.995	MS	141,094	303,750	11/19/2021	09/16/2025
P3143N-AY-0	CODELCO INC GOVT FOREIGN		D	2	1.F FE	4,002,560	106.5260	4,420,829	4,150,000	4,056,051	0	14,684	0	0	3.625	4.082	FA	62,682	150,438	02/21/2018	08/01/2027
P3579E-BV-8	DOMINICAN REPUBLIC GOVT FOREIGN		D		3.C FE	1,448,850	111.5220	1,449,786	1,300,000	1,448,557	0	(293)	0	0	5.950	3.470	JJ	33,518	0	12/22/2021	01/25/2027
V8001#-AA-2	Republic of Seychelles Blue Government B		D		4.B YE	5,000,000	100.1070	5,005,367	5,000,000	5,000,000	0	0	0	0	6.500	6.498	AO	72,222	325,000	10/11/2018	10/11/2028
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		B		2.A FE	14,543,464	112.7140	10,895,122	9,666,200	10,318,983	0	(314,024)	0	(760,950)	5.375	2.335	APR	351,591	553,367	01/01/2013	04/29/2024
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		D		2.C FE	6,381,348	158.1730	10,659,278	6,739,000	6,272,775	0	1,337	0	0	12.750	13.796	JD	16,707	859,223	04/02/2002	06/24/2028
Y1670Y-AC-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		1.G FE	14,755,309	101.1390	15,427,743	15,254,000	15,176,342	0	136,010	0	0	3.500	4.444	JJ	240,251	533,890	10/09/2018	07/19/2022
Y1670Y-AL-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		1.G FE	197,820	114.1900	228,380	200,000	198,494	0	198	0	0	5.125	5.267	MS	3,047	10,250	05/04/2018	03/14/2028
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	257,234	152.8360	305,672	200,000	247,979	0	(1,829)	0	0	7.750	5.482	JJ	7,061	15,500	04/01/2016	01/17/2038
Y20721-BK-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,585,000	148.7630	2,975,260	2,000,000	2,527,564	0	(13,256)	0	0	6.750	4.798	JJ	62,250	135,000	04/03/2017	01/15/2044
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	34,469,775	124.9500	43,857,450	35,100,000	34,544,774	0	9,364	0	0	5.125	5.236	JJ	829,481	1,798,875	08/27/2018	01/15/2045
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,500,980	111.4630	2,628,298	2,358,000	2,442,679	0	(15,154)	0	0	4.350	3.562	JJ	49,292	102,573	01/09/2018	01/08/2027
Y20721-BR-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	6,708,313	128.8490	7,924,214	6,150,000	6,666,278	0	(10,885)	0	0	5.250	4.674	JJ	155,159	322,875	12/01/2017	01/08/2047
Y39427-DV-1	Indian Railway Finance CORP FOREIGN		D		2.C FE	9,623,057	106.5480	9,493,427	8,910,000	9,551,812	0	(71,245)	0	0	3.835	2.523	JD	17,085	341,699	04/14/2021	12/13/2027
Y7133M-AB-5	PT PELABUHAN INDO II CORP FOREIGN		D		2.C FE	4,212,250	118.4370	4,678,262	3,950,000	4,198,905	0	(5,604)	0	0	5.375	4.918	MN	33,026	212,313	07/10/2019	05/05/2045
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D	2	2.C FE	3,679,586	114.4760	3,614,007	3,157,000	3,634,073	0	(40,759)	0	0	5.450	3.312	MN	21,985	151,347	10/29/2021	05/15/2030
Y7996P-AH-1	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1.F FE	499,125	105.8890	529,445	500,000	499,659	0	90	0	0	3.250	3.271	JD	45	16,250	10/07/2015	06/30/2025
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		D		1.B FE	14,433,666	101.2880	15,000,753	14,810,000	14,776,448	0	46,004	0	0	2.700	3.025	MS	118,850	399,870	05/19/2014	09/14/2022
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		D		1.G FE	797,558	119.4490	955,592	800,000	799,227	0	160	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						3,306,225,807	XXX	3,691,930,332	3,162,277,636	3,288,175,552	0	(5,047,746)	2,203,068	(715,246)	XXX	XXX	XXX	42,809,667	150,512,895	XXX	XXX
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN		D		2.B FE	28,611,344	141.5030	38,269,486	27,045,000	28,102,456	0	(54,225)	0	0	8.625	8.097	AO	408,211	2,332,631	11/18/2010	04/28/2034
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,940,750	118.4570	7,107,420	6,000,000	5,953,877	0	894	0	0	4.625	4.676	AO	58,583	277,500	10/11/2017	04/15/2043
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						34,552,094	XXX	45,376,906	33,045,000	34,056,333	0	(53,331)	0	0	XXX	XXX	XXX	466,794	2,610,131	XXX	XXX
1099999. Total - All Other Government Bonds						3,340,777,901	XXX	3,737,307,238	3,195,322,636	3,322,231,885	0	(5,101,077)	2,203,068	(715,246)	XXX	XXX	XXX	43,276,461	153,123,026	XXX	XXX
13063A-5E-0	CALIFORNIA ST CORP MUNI				1.C FE	21,629,752	154.3190	22,951,093	14,872,500	19,684,186	0	(297,909)	0	0	7.500	4.107	AO	278,859	1,115,438	04/27/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1.C FE	32,072,242	166.9610	36,622,895	21,935,000	29,909,151	0	(302,060)	0	0	7.550	4.493	AO	414,023	1,656,093	04/27/2015	04/01/2039
13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN				1.C FE	1,560,529	157.8090	1,645,159	1,042,500	1,444,031	0	(19,404)	0	0	7.300	3.887	AO	19,026	76,103	04/27/2015	10/01/2039
13063B-BU-5	CALIFORNIA ST CORP MUNI				1.C FE	6,935,485	158.5690	7,789,702	4,912,500	6,573,714	0	(76,685)	0	0	7.350	4.288	MN	60,178	361,069	12/09/2016	11/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN				1.C FE	2,363,609	165.9330	2,501,440	1,507,500	2,189,292	0	(29,043)	0	0	7.625	3.885	MS	38,316	114,947	04/27/2015	03/01/2040
13063B-JC-7	CALIFORNIA ST CORP MUNI				1.C FE	23,475,982	171.9500	27,868,796	16,207,500	22,339,657	0	(202,004)	0	0	7.600	4.578	MN	205,295	1,231,770	09/16/2015	11/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN				1.D FE	8,107,820	122.1690	9,895,689	8,100,000	8,103,426	0	(473)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN				1.A FE	11,070,000	107.8090	11,934,456	11,070,000	11,070,000	0	0	0	0	4.503	4.503	MN	83,080	589,668	11/04/2009	11/01/2025
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN				1.B FE	35,953,076	136.1160	44,782,164	32,900,000	35,048,416	0	(115,409)	0	0	5.456	4.782	JJ	897,512	1,795,024	01/01/2013	12/01/2039
57582R-EG-7	MASSACHUSETTS ST CORPORATE MUNI			2	1.B FE	1,301,304	111.3450	1,336,140	1,200,000	1,241,639	0	(11,134)	0	0	4.000	2.949	JJ	24,000	48,000	04/01/2016	07/01/2037
57582R-JN-7	MASSACHUSETTS ST CORPORATE MUNI TAXABLE				1.B FE	2,250,000	105.6060	2,376,135	2,250,000	2,250,000	0	0	0	0	3.277	3.277	JD	6,144	73,733	06/29/2016	06/01/2046
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN				1.B FE	4,000,000	135.7980	5,431,920	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN				1.A FE	41,008,675	141.3130	53,896,778	38,140,000	40,253,836	0	(95,854)	0	0	5.517	4.982	AO	526,046	2,104,184	04/27/2015	04/01/2039
882723-E4-7	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	1,835,943	109.6750	1,957,699	1,785,000	1,813,243	0	(7,790)	0	0	4.000	3.635	MN	9,123	71,400	04/01/2016	05/15/2045
882723-TA-7	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	5,741,539	108.6430	6,084,008	5,600,000	5,670,948	0	(24,267)	0	0	4.000	3.690	AO	56,000	224,000	12/12/2014	10/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882723-ZL-6	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	315,822	111.9600	324,684	290,000	301,047	0	(2,751)	0	0	4.000	2.919	AO	2,900	11,600	04/01/2016	10/01/2036
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F				1.A FE	10,625,000	105.0550	11,162,094	10,625,000	10,625,000	0	0	0	0	4.554	4.554	JJ	241,931	483,863	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN				1.B FE	12,307,706	137.3960	16,762,312	12,200,000	12,272,374	0	(3,737)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI				1.B FE	6,056,210	124.8160	7,488,960	6,000,000	6,030,462	0	(3,051)	0	0	5.090	5.011	FA	127,250	305,400	08/19/2011	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						228,610,694	XXX	272,812,124	194,637,500	220,820,422	0	(1,191,571)	0	0	XXX	XXX	XXX	3,396,017	11,602,446	XXX	XXX
30291#-AA-9	State of Maine Credit Tenant Lease				1.C	18,348,421	122.2830	22,436,914	18,348,421	18,348,421	0	0	0	0	4.248	4.285	MON	34,642	779,441	12/17/2018	03/15/2049
59455#-AA-0	Michigan CTL Pass-Thru TR CTL				1.C	5,277,448	104.4180	5,510,595	5,277,448	5,277,448	0	0	0	0	3.500	3.525	MON	8,209	184,711	09/13/2019	07/15/2038
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						23,625,869	XXX	27,947,509	23,625,869	23,625,869	0	0	0	0	XXX	XXX	XXX	42,851	964,152	XXX	XXX
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT ABS			4	1.A FE	2,106,342	100.3410	2,127,225	2,120,006	2,113,179	0	924	0	0	1.078	1.169	FMAN	2,285	23,004	09/02/2010	11/25/2043
45506D-YZ-2	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1.A FE	10,130,325	114.9680	11,519,794	10,020,000	10,089,521	0	(14,094)	0	0	4.000	3.828	FA	167,000	400,800	12/20/2016	08/01/2046
59465H-VU-7	MICHIGAN STATE HOSPITAL FINANC CORPORATE			2	1.B FE	9,993,086	125.9840	10,897,616	8,650,000	9,792,318	0	(117,309)	0	0	5.000	3.190	MN	55,264	432,500	04/03/2020	11/15/2047
594712-VD-0	MICHIGAN ST UNIV REV CORPORATE MUNI			2	1.C FE	5,502,492	117.0530	6,320,862	5,400,000	5,476,730	0	(9,244)	0	0	4.000	3.770	FA	81,600	216,000	02/08/2019	02/15/2044
64990C-5B-3	NY ST DORM AUTH CORPORATE MUNI			2	1.D FE	1,563,762	112.3470	1,685,205	1,500,000	1,543,275	0	(7,035)	0	0	4.000	3.420	JJ	30,000	60,000	12/13/2017	07/01/2047
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						29,296,007	XXX	32,550,702	27,690,006	29,015,023	0	(146,758)	0	0	XXX	XXX	XXX	336,149	1,132,304	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						281,532,570	XXX	333,310,335	245,953,375	273,461,314	0	(1,338,329)	0	0	XXX	XXX	XXX	3,775,017	13,698,902	XXX	XXX
052403-FA-5	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1.B FE	6,606,107	110.2040	7,372,648	6,690,000	6,622,537	0	2,767	0	0	4.000	4.083	FA	111,500	267,600	05/20/2015	08/01/2040
052403-FB-3	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1.B FE	8,036,526	109.6170	8,900,900	8,120,000	8,048,611	0	2,018	0	0	4.000	4.061	FA	135,333	324,800	06/09/2015	08/01/2045
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI				1.D FE	46,327,716	140.5750	63,638,303	45,270,000	46,075,613	0	(26,597)	0	0	5.621	5.461	FA	961,303	2,544,627	10/20/2009	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE				1.B FE	5,806,720	131.0800	7,602,640	5,800,000	5,803,691	0	(324)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
253363-WH-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	257,232	107.1300	257,112	240,000	245,046	0	(2,273)	0	0	4.000	2.969	FA	3,627	9,600	04/01/2016	02/15/2037
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	12,748,989	106.9300	13,526,645	12,650,000	12,693,111	0	(19,286)	0	0	4.000	3.900	FA	191,156	506,000	07/28/2014	02/15/2041
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	5,034,493	106.0940	5,304,700	5,000,000	5,015,019	0	(6,724)	0	0	4.000	3.912	FA	75,556	200,000	07/28/2014	02/15/2044
262061-PR-9	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1.A FE	1,022,789	107.8060	1,078,060	1,000,000	1,009,905	0	(4,430)	0	0	4.000	3.635	FA	15,111	40,000	12/19/2016	02/15/2039
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1.A FE	8,050,473	107.8060	8,624,480	8,000,000	8,021,954	0	(9,843)	0	0	4.000	3.919	FA	120,889	320,000	08/20/2014	02/15/2044
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	3,441,324	107.1530	3,594,983	3,355,000	3,376,711	0	(9,713)	0	0	4.000	3.679	FA	50,698	134,200	06/19/2014	08/15/2036
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	4,538,247	107.1000	4,749,885	4,435,000	4,460,998	0	(11,632)	0	0	4.000	3.709	FA	67,018	177,400	06/19/2014	08/15/2037
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	5,113,440	106.9470	5,374,087	5,025,000	5,047,334	0	(10,002)	0	0	4.000	3.778	FA	75,933	201,000	06/19/2014	08/15/2040
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	2,025,380	106.5540	2,131,080	2,000,000	2,006,470	0	(2,904)	0	0	4.000	3.838	FA	30,222	80,000	07/15/2014	08/15/2041
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	14,670,310	106.5560	15,487,915	14,535,000	14,593,939	0	(26,348)	0	0	4.000	3.880	FA	219,640	581,400	07/24/2014	08/15/2044
442403-MN-8	HOUSTON TEX INDPT SCH DIST CORPORATE MUN			2	1.A FE	1,544,987	114.1590	1,712,385	1,500,000	1,529,760	0	(5,240)	0	0	4.000	3.631	FA	22,667	60,000	05/11/2017	02/15/2042
492440-NB-4	KERRVILLE TEX INDPT SCH DIST CORPORATE M			2	1.A FE	13,268,580	115.9400	15,072,200	13,000,000	13,200,988	0	(24,232)	0	0	4.000	3.750	FA	196,444	520,000	01/25/2019	08/15/2048
511074-TW-6	LAKE TRAVIS TEX INDPT SCH DIST CORPORATE			2	1.A FE	6,927,323	113.4860	7,660,305	6,750,000	6,859,754	0	(19,308)	0	0	4.000	3.646	FA	102,000	270,000	03/06/2018	02/15/2048
513174-US-9	LAMAR TX CONS INDPT SCH DIST CORPORATE M			2	1.A FE	10,000,000	108.6750	10,867,500	10,000,000	10,000,000	0	0	0	0	4.000	3.997	FA	151,111	400,000	06/18/2015	02/15/2048
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE			2	1.C FE	4,480,948	109.3060	4,809,464	4,400,000	4,441,726	0	(13,507)	0	0	4.000	3.775	JD	14,667	176,000	12/12/2014	06/01/2039
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP MUNI				1.B FE	368,063	172.7870	431,968	250,000	353,632	0	(2,417)	0	0	6.750	4.067	FA	7,031	16,875	04/27/2015	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORPORATE				1.B FE	339,490	149.2260	373,065	250,000	317,248	0	(3,723)	0	0	6.680	4.054	FA	6,958	16,700	04/27/2015	08/01/2036
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE				1.E FE	39,431,300	120.5870	47,028,930	39,000,000	39,191,095	0	(25,759)	0	0	5.755	5.657	JJ	1,122,225	2,244,450	10/02/2009	07/01/2029
564096-J7-1	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	20,162,353	106.2250	20,682,008	19,470,000	20,035,962	0	(71,586)	0	0	3.000	2.549	FA	243,375	809,628	02/14/2020	08/01/2050
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	13,419,638	109.1300	14,481,551	13,270,000	13,342,717	0	(26,497)	0	0	4.000	3.848	FA	221,167	530,800	12/19/2016	08/01/2044
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea				5.B GI	2,677,218	98.4140	3,765,770	3,826,475	3,063,831	0	45,502	0	0	5.000	9.382	FMAN	31,887	191,321	09/30/2014	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev				5.B GI	4,484,229	99.9440	4,478,508	4,481,000	4,483,497	0	(193)	0	0	4.500	4.514	FMAN	33,608	201,645	06/01/2018	02/01/2033
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN				1.C FE	29,000,000	120.2640	34,876,560	29,000,000	29,000,000	0	0	0	0	5.206	5.206	AO	377,435	1,509,740	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y CORP MUNI				1.C FE	195,899	141.1320	211,698	150,000	186,297	0	(1,597)	0	0	5.846	3.825	JD	731	8,769	04/27/2015	06/01/2040
64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN				1.C FE	2,183,480	140.7110	2,286,554	1,625,000	2,040,499	0	(23,768)	0	0	6.271	3.796	JD	8,492	101,904	04/27/2015	12/01/2037
64966L-LH-2	NEW YORK N Y CORP MUNI			2	1.C FE	32,000,000	107.5040	34,401,280	32,000,000	32,000,000	0	0	0	0	4.250	4.250	MS	453,333	1,360,000	03/06/2014	03/01/2035
667825-8S-5	NORTHWEST TEX INDPT SCH DIST CORPORATE M			2	1.A FE	3,801,825	118.1170	3,886,049	3,290,000	3,722,828	0	(48,124)	0	0	4.000	2.220	FA	49,716	131,600	04/16/2020	02/15/2045
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN				1.B FE	34,000,000	118.6820	40,351,880	34,000,000	34,000,000	0	0	0	0	5.269	5.269	JJ	895,730	1,791,460	10/07/2009	07/01/2034
889855-M8-2	TOMBALL TEX INDPT SCH DIST CORPORATE MUN			2	1.A FE	2,473,274	117.2020	2,519,843	2,150,000	2,424,314	0	(30,429)	0	0	4.000	2.271	FA	32,489	86,000	04/21/2020	02/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
944097-VA-9	WAXAHACHIE TEX INDPT SCH DIST CORPORATE			2	1.A FE	2,000,000	108.4020	2,168,040	2,000,000	2,000,000	0	0	0	0	4.000	3.997	FA	30,222	80,000	07/08/2015	08/15/2045
98816P-BW-1	YSLETA TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	4,846,792	112.9850	5,366,788	4,750,000	4,811,414	0	(12,190)	0	0	4.000	3.742	FA	71,778	190,000	01/19/2017	08/15/2047
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						351,285,145	XXX	405,075,784	347,282,475	350,026,501	0	(388,359)	0	0	XXX	XXX	XXX	6,158,428	16,412,031	XXX	XXX
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T				1.B	19,339,785	119.8050	23,170,052	19,339,785	19,339,785	0	0	0	0	6.489	6.576	MON	55,776	1,254,959	05/14/2010	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2				1.B	2,054,631	106.7830	2,193,997	2,054,631	2,054,631	0	0	0	0	3.983	4.016	MON	3,637	81,836	05/21/2012	06/15/2032
49840#-AA-5	Klamath Falls Hldgs LLC CTL				1.F	11,615,329	97.2820	11,189,707	11,502,313	11,607,653	0	(7,248)	0	0	2.980	2.907	MON	5,713	342,769	12/10/2020	02/25/2042
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities						33,009,745	XXX	36,553,756	32,896,729	33,002,069	0	(7,248)	0	0	XXX	XXX	XXX	65,126	1,679,564	XXX	XXX
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE				1.C FE	4,282,420	143.4890	4,297,496	2,995,000	4,194,118	0	(49,656)	0	0	7.550	2.951	MN	28,893	135,711	07/07/2021	05/15/2040
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE				1.C FE	6,103,760	137.2050	8,232,300	6,000,000	6,080,074	0	(3,951)	0	0	5.720	5.575	JD	28,600	343,200	04/27/2015	12/01/2038
914367-DH-7	UNIVERSITY OF KANSAS HOSP AUTH CORPORATE			2	1.D FE	2,413,604	110.0200	2,387,434	2,170,000	2,385,985	0	(27,619)	0	0	4.000	1.215	MS	28,933	43,400	07/07/2021	09/01/2040
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						12,799,784	XXX	14,917,230	11,165,000	12,660,177	0	(81,226)	0	0	XXX	XXX	XXX	86,426	522,311	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						397,094,674	XXX	456,546,770	391,344,204	395,688,747	0	(476,833)	0	0	XXX	XXX	XXX	6,309,980	18,613,906	XXX	XXX
13032U-UQ-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	19,776,629	109.8590	22,043,208	20,065,000	19,799,221	0	10,807	0	0	4.000	4.110	AO	200,650	802,600	10/15/2019	10/01/2038
13032U-US-5	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	4,864,075	108.8300	5,370,761	4,935,000	4,869,631	0	2,658	0	0	4.000	4.110	AO	49,350	197,400	10/15/2019	10/01/2038
240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	7,607,857	109.8860	8,307,382	7,560,000	7,584,571	0	(8,044)	0	0	4.000	3.916	FA	114,240	302,400	09/15/2015	02/15/2040
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP	@		2	1.A FE	6,996,421	86.9320	28,735,373	33,055,000	19,987,414	0	1,165,633	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
349460-4Y-8	FORT WORTH TEX INDPT SCH DIST CORPORATE			2	1.A FE	253,892	109.8180	263,563	240,000	247,355	0	(2,236)	0	0	4.000	3.240	FA	3,627	9,600	04/01/2016	02/15/2040
392274-2F-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.D FE	17,917,550	114.0670	18,535,888	16,250,000	17,581,887	0	(151,887)	0	0	4.000	2.815	AO	162,500	650,000	09/23/2019	10/01/2044
45506E-CL-5	INDIANA FINANCE AUTHORITY CORPORATE MUNI			2	1.F FE	16,000,000	102.9080	16,465,280	16,000,000	16,000,000	0	0	0	0	3.051	3.051	JJ	113,904	0	10/01/2021	01/01/2051
45517J-AA-7	INDIANA UNIV CORPORATE			2	1.A FE	10,000,000	100.2010	10,020,100	10,000,000	10,000,000	0	0	0	0	2.820	2.820	AO	61,100	0	10/06/2021	10/01/2051
57584F-EC-0	MASSACHUSETTS ST DEV FIN AGY CORPORATE M	@		2	1.B FE	2,000,000	108.5460	2,170,920	2,000,000	2,000,000	0	0	0	0	4.000	3.999	MN	13,333	80,000	08/26/2015	05/01/2045
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS CORPORATE	@		2	1.B FE	25,548,240	112.0550	27,677,585	24,700,000	25,516,879	0	(18,397)	0	0	3.229	3.052	MN	101,911	797,563	04/06/2020	05/15/2050
64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI	@			1.B FE	25,050,823	128.9920	30,958,080	24,000,000	24,972,762	0	(35,666)	0	0	5.628	5.260	MS	397,712	1,350,720	10/11/2019	03/15/2039
64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxabale	@			1.B FE	25,013,430	129.1160	32,272,544	24,995,000	25,011,964	0	(674)	0	0	5.427	5.421	MS	399,408	1,356,479	10/10/2019	03/15/2039
64990F-RB-2	NY ST DORM AUTH CORPORATE MUNI TAXABLE	@			1.C FE	5,490,000	105.9420	5,816,216	5,490,000	5,490,000	0	0	0	0	3.110	3.109	FA	64,501	170,739	12/19/2019	02/15/2039
659155-HG-3	NORTH EAST INDPT SCH DIST TEX CORPORATE	@		2	1.A FE	262,678	111.2010	266,882	240,000	249,424	0	(2,466)	0	0	4.000	2.839	FA	4,000	9,600	04/01/2016	08/01/2036
663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE	@			1.B Z	6,742,611	110.2070	7,422,441	6,735,000	6,742,601	0	(10)	0	0	4.000	3.993	MN	34,423	134,700	08/11/2021	11/15/2049
677561-LF-7	OHIO ST HOSP FAC REV CLEVELAND CORPORATE	@			1.A FE	20,360	118.7600	23,752	20,000	20,340	0	(10)	0	0	4.000	3.881	JJ	400	800	11/21/2019	01/01/2043
677561-LG-5	OHIO ST HOSP FAC REV CLEVELAND CORPORATE			2	1.C FE	2,117,460	114.3630	2,378,750	2,080,000	2,108,817	0	(4,210)	0	0	4.000	3.740	JJ	41,600	83,200	11/21/2019	01/01/2043
735371-PE-0	PORT OF SEATTLE CORPORATE MUNI			2	1.D FE	1,599,172	108.0070	1,614,705	1,495,000	1,528,547	0	(13,196)	0	0	4.000	3.029	JD	4,983	59,800	04/01/2016	06/01/2038
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	8,446,447	93.0000	18,922,710	20,347,000	16,089,353	0	811,071	0	0	0.000	5.240	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	730,090	88.9610	1,829,928	2,057,000	1,442,641	0	76,186	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	5,287,389	87.6580	14,266,340	16,275,000	11,399,795	0	562,274	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	7,028,290	86.6960	16,472,240	19,000,000	12,794,188	0	614,141	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	5,097,341	91.3600	11,762,600	12,875,000	9,788,177	0	494,379	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	9,631,320	86.0760	24,426,647	28,378,000	18,431,000	0	935,018	0	0	0.000	5.275	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	@			1.A FE	37,164,220	87.1910	170,894,360	196,000,000	121,416,167	0	7,015,928	0	0	0.000	6.042	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	@			1.A FE	77,878,168	86.6500	380,436,825	439,050,000	267,141,121	0	15,533,927	0	0	0.000	6.082	N/A	0	0	07/14/2009	04/15/2030
798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE			2	1.C FE	2,560,452	110.2960	2,757,400	2,500,000	2,536,587	0	(8,216)	0	0	4.000	3.703	FA	37,778	100,000	03/22/2016	02/15/2046
81728X-AA-6	Sentara Hlthcre CORPORATE			2	1.C FE	15,407,500	102.0360	15,509,472	15,200,000	15,406,289	0	(1,211)	0	0	2.927	2.858	MN	74,151	21,009	10/14/2021	11/01/2051
880591-EB-4	Tenn Valley Authority CORPORATE				1.A FE	18,740,080	144.5580	27,466,020	19,000,000	18,781,331	0	4,046	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE				1.A FE	11,949,240	144.0230	17,282,760	12,000,000	11,962,378	0	1,361	0	0	5.500	5.529	JD	29,333	660,000	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE				1.A FE	18,644,141	142.0400	25,264,655	17,787,000	18,436,591	0	(22,794)	0	0	5.250	4.937	MS	274,957	933,818	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1.A FE	14,803,950	150.4060	22,560,900	15,000,000	14,817,803	0	1,636	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
880591-ES-7	Tenn Valley Authority CORPORATE				1.A FE	18,260,972	144.1670	27,052,938	18,765,000	18,280,098	0	3,632	0	0	4.250	4.383	MS	234,823	797,513	09/21/2015	09/15/2065
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,421,174	106.7570	1,517,206	1,421,174	1,421,174	0	0	0	0	4.900	4.900	MN	8,898	69,638	12/22/2011	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	167,772	101.0490	169,532	167,772	167,772	0	0	0	0	4.320	4.319	MN	926	7,248	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	864,354	105.6370	913,081	864,354	864,354	0	0	0	0	4.320	4.320	MN	4,771	37,340	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur			2	1.G FE	441,964	105.6970	467,142	441,964	441,964	0	0	0	0	4.320	4.319	MN	2,440	19,093	10/22/2012	05/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	130,000	103.8090	134,952	130,000	130,000	0	0	0	0	4.830	4.830	MN	802	6,279	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,695,000	108.2570	1,834,948	1,695,000	1,695,000	0	0	0	0	4.830	4.830	MN	10,461	81,869	12/12/2013	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,170,000	108.2280	1,266,273	1,170,000	1,170,000	0	0	0	0	4.830	4.830	MN	7,221	56,511	12/12/2013	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,000,000	107.8360	1,078,360	1,000,000	1,000,000	0	0	0	0	4.350	4.350	MN	5,558	43,500	10/01/2015	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	475,000	107.0710	508,587	475,000	475,000	0	0	0	0	4.350	4.350	MN	2,640	20,663	10/01/2015	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	910,000	107.1080	974,683	910,000	910,000	0	0	0	0	4.350	4.350	MN	5,058	39,585	10/01/2015	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	345,000	104.8430	361,707	345,000	345,000	0	0	0	0	4.350	4.350	MN	1,918	15,008	10/01/2015	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	860,000	104.8510	901,717	860,000	860,000	0	0	0	0	4.350	4.350	MN	4,780	37,410	10/01/2015	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se				1.G FE	3,890,000	106.3950	4,138,771	3,890,000	3,890,000	0	0	0	0	4.610	4.610	MN	22,914	179,329	03/15/2012	11/15/2026
915217-XA-6	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	40,000,000	106.9260	42,770,400	40,000,000	40,000,000	0	0	0	0	3.227	3.227	MS	430,267	1,290,800	09/05/2019	09/01/2119
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						482,261,062	XXX	1,054,286,584	1,087,464,261	801,805,196	0	26,963,680	0	0	XXX	XXX	XXX	3,558,713	12,042,214	XXX	XXX
31283G-DA-2	FHLMC GOLD POOL NO G00097			4	1.A	17	102.2200	17	17	17	0	0	0	0	7.500	6.512	MON	0	1	10/05/1998	02/01/2023
3128FB-P9-0	FHLMC GOLD POOL NO D70448			4	1.A	69	103.3230	69	67	68	0	0	0	0	7.500	6.674	MON	0	5	04/05/1999	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079			4	1.A	100,485	100.4920	94,333	93,871	99,404	0	(171)	0	0	2.115	0.071	MON	165	2,206	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			4	1.A	94,197	100.2010	87,544	87,368	93,488	0	(121)	0	0	2.075	(0.807)	MON	151	2,359	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			4	1.A	321,040	100.9700	307,147	304,197	318,215	0	(456)	0	0	2.362	0.919	MON	599	7,549	11/07/2012	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941			4	1.A	22,060	112.8830	25,362	22,467	22,106	0	6	0	0	5.500	6.143	MON	103	1,236	03/21/2006	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			4	1.A	1,180,901	115.3630	1,377,605	1,194,148	1,182,279	0	125	0	0	6.000	6.375	MON	5,971	71,649	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			4	1.A	530,283	115.3320	618,447	536,232	530,889	0	95	0	0	6.000	6.382	MON	2,681	32,174	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314			4	1.A	271,328	112.6600	305,421	271,099	271,310	0	(20)	0	0	6.000	5.944	MON	1,355	16,266	04/01/2016	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602			4	1.A	899,292	115.7750	1,052,919	909,453	900,722	0	192	0	0	6.000	6.304	MON	4,547	54,567	06/01/2006	05/01/2036
3128LO-XH-0	FHLMC POOL NO A68780			4	1.A	209,296	111.1270	210,334	189,273	205,627	0	(637)	0	0	6.000	4.043	MON	946	11,356	05/23/2012	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818			4	1.A	295,216	112.5080	326,273	289,999	294,308	0	(109)	0	0	5.000	4.440	MON	1,208	14,500	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918			4	1.A	2,425,011	113.3910	2,805,861	2,474,501	2,432,396	0	766	0	0	5.500	6.093	MON	11,341	136,098	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123			4	1.A	358,610	113.6160	415,124	365,375	359,432	0	102	0	0	5.500	6.125	MON	1,675	20,096	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162			4	1.A	355,760	113.0410	375,735	332,389	352,651	0	(416)	0	0	5.500	3.270	MON	1,523	18,281	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194			4	1.A	66,800	113.1260	78,031	68,977	67,063	0	33	0	0	5.500	6.581	MON	316	3,794	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			4	1.A	1,814,954	115.5720	2,121,110	1,835,315	1,817,191	0	302	0	0	6.000	6.365	MON	9,177	110,119	06/01/2006	04/01/2036
3128M4-W9-0	FHLMC POOL NO G03072			4	1.A	2,554,523	112.5080	2,775,282	2,466,741	2,543,139	0	(1,515)	0	0	5.000	3.882	MON	10,278	123,337	04/28/2009	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601			4	1.A	208,674	115.7600	231,488	199,972	207,407	0	(166)	0	0	6.000	4.795	MON	1,000	11,998	01/13/2009	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220			4	1.A	303,525	113.7670	352,134	309,522	304,024	0	61	0	0	5.500	6.237	MON	1,419	17,024	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641			4	1.A	74,741	115.9140	83,022	71,624	74,353	0	(50)	0	0	6.000	4.711	MON	358	4,297	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709			4	1.A	119,400	115.9960	132,724	114,421	118,766	0	(77)	0	0	6.000	4.783	MON	572	6,865	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			4	1.A	5,929,297	110.1820	6,123,439	5,557,549	5,885,019	0	(4,787)	0	0	4.500	3.026	MON	20,841	250,090	05/23/2012	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685			4	1.A	2,703,599	109.0320	2,860,288	2,623,347	2,693,613	0	(631)	0	0	4.000	3.248	MON	8,744	104,934	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405			4	1.A	2,213,946	110.2460	2,362,171	2,142,637	2,205,644	0	(732)	0	0	4.500	3.721	MON	8,035	96,419	05/12/2011	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001			4	1.A	498,226	107.3120	535,661	499,162	498,247	0	(1)	0	0	3.500	3.539	MON	1,456	17,471	12/17/2013	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120			4	1.A	2,942,793	107.9740	3,124,241	2,893,512	2,936,428	0	(725)	0	0	3.500	3.203	MON	8,439	101,273	10/21/2013	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459			4	1.A	893,351	107.2770	915,448	853,350	890,081	0	(84)	0	0	3.500	2.490	MON	2,489	29,867	05/01/2015	08/01/2043
3128MJ-2S-8	FHLMC POOL NO G08784			4	1.A	2,538,091	105.9890	2,594,428	2,447,827	2,535,561	0	(716)	0	0	3.500	2.071	MON	7,140	85,674	12/05/2019	10/01/2047
3128MJ-AQ-3	FHLMC POOL NO G08014			4	1.A	35,143	112.5190	42,126	37,439	35,530	0	49	0	0	5.000	6.833	MON	156	1,872	09/27/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061			4	1.A	3,056,611	113.5640	3,541,769	3,118,742	3,066,365	0	1,064	0	0	5.500	6.082	MON	14,294	171,531	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095			4	1.A	1,209,787	113.6550	1,403,045	1,234,477	1,213,327	0	387	0	0	5.500	6.106	MON	5,658	67,896	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116			4	1.A	469,971	113.7710	555,297	488,083	472,339	0	267	0	0	5.500	6.743	MON	2,237	26,845	06/15/2006	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488			4	1.A	220,772	107.3140	227,704	212,185	219,898	0	17	0	0	3.500	2.544	MON	619	7,426	05/15/2012	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671			4	1.A	2,224,728	106.7920	2,277,098	2,132,274	2,221,119	0	178	0	0	3.500	2.141	MON	6,219	74,630	10/21/2015	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702			4	1.A	1,252,045	106.5740	1,267,347	1,189,171	1,249,899	0	97	0	0	3.500	1.839	MON	3,468	41,621	07/22/2016	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732			4	1.A	27,019,857	104.7510	28,136,317	26,860,190	27,012,111	0	623	0	0	3.000	2.824	MON	67,150	805,806	11/15/2016	11/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721			4	1.A	2,681,630	104.7510	2,705,873	2,583,147	2,677,035	0	296	0	0	3.000	1.973	MON	6,458	77,494	09/02/2016	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726			4	1.A	3,337,285	104.7510	3,375,075	3,221,998	3,331,944	0	280	0	0	3.000	2.024	MON	8,055	96,660	10/07/2016	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737			4	1.A	1,726,731	104.7510	1,815,577	1,733,231	1,726,944	0	(6)	0	0	3.000	3.088	MON	4,333	51,997	11/30/2016	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741			4	1.A	2,064,112	104.7510	2,159,686	2,061,733	2,063,941	0	21	0	0	3.000	2.958	MON	5,154	61,852	11/10/2017	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747			4	1.A	9,798,586	104.7510	10,234,533	9,770,344	9,796,965	0	4	0	0	3.000	2.919	MON	24,426	293,110	11/09/2017	02/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128NC-BT-0	FHLMC POOL NO 1G0050			4	1.A	84,333	101.0630	79,609	78,772	83,346	0	(190)	0	0	2.073	0.208	MON	136	1,812	11/07/2012	02/01/2035
3128PH-CD-1	FHLMC POOL NO J05468			4	1.A	7,397	100.2450	6,865	6,848	6,887	0	(83)	0	0	5.500	2.674	MON	31	377	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			4	1.A	6,470	100.1860	6,017	6,006	6,090	0	(51)	0	0	5.000	2.011	MON	25	300	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			4	1.A	25,973	100.8570	24,316	24,110	24,420	0	(266)	0	0	5.000	2.446	MON	100	1,205	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548			4	1.A	143,642	102.2350	136,316	133,335	135,041	0	(1,290)	0	0	5.000	2.636	MON	556	6,667	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			4	1.A	125,973	102.2580	119,573	116,933	118,441	0	(1,173)	0	0	5.000	2.617	MON	487	5,847	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			4	1.A	109,045	102.9230	105,389	102,396	104,647	0	(601)	0	0	4.500	2.476	MON	384	4,608	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			4	1.A	139,843	103.4590	135,858	131,316	134,297	0	(966)	0	0	4.500	2.307	MON	492	5,909	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			4	1.A	362,693	103.6150	352,891	340,579	348,184	0	(2,302)	0	0	4.500	2.355	MON	1,277	15,326	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			4	1.A	121,470	103.6510	118,229	114,064	116,564	0	(676)	0	0	4.500	2.483	MON	428	5,133	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691			4	1.A	62,901	102.5280	60,558	59,065	60,485	0	(479)	0	0	4.500	2.211	MON	222	2,658	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			4	1.A	142,724	105.2030	142,363	135,322	138,176	0	(650)	0	0	4.000	2.207	MON	451	5,413	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			4	1.A	177,898	105.1940	177,433	168,672	172,091	0	(977)	0	0	4.000	2.359	MON	562	6,747	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			4	1.A	280,608	105.3120	280,189	266,055	271,397	0	(1,218)	0	0	4.000	2.524	MON	887	10,642	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955			4	1.A	428,710	105.3470	438,478	416,223	421,215	0	(1,134)	0	0	4.000	3.179	MON	1,387	16,649	12/21/2010	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174			4	1.A	19,730	100.8140	18,522	18,373	19,592	0	(13)	0	0	1.710	(1.417)	MON	26	376	11/07/2012	07/01/2036
312927-HV-1	FHLMC POOL NO A81144			4	1.A	60,523	110.4090	65,372	59,209	60,408	0	(11)	0	0	6.500	5.386	MON	321	3,849	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141			4	1.A	421,187	113.2730	438,428	387,055	417,277	0	(777)	0	0	5.500	3.221	MON	1,774	21,288	05/23/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785			4	1.A	9,131	113.4600	10,462	9,221	9,153	0	3	0	0	6.500	6.828	MON	50	599	06/23/1999	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			4	1.A	2	100.0610	2	2	2	0	0	0	0	7.500	6.433	MON	0	0	10/05/1998	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			4	1.A	293	102.4330	292	285	286	0	(1)	0	0	7.500	6.642	MON	2	21	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			4	1.A	21	102.3700	22	21	21	0	0	0	0	7.500	8.606	MON	0	2	08/08/1994	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351			4	1.A	129	105.6790	132	125	126	0	0	0	0	8.000	6.919	MON	1	10	01/14/1998	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676			4	1.A	1,781	112.1270	2,089	1,863	1,807	0	4	0	0	6.500	8.008	MON	10	121	08/18/2000	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A			4	1.A	142,990	113.3140	167,664	147,964	143,912	0	111	0	0	5.500	6.453	MON	678	8,138	03/26/2004	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258			4	1.A	2,440	113.7590	2,788	2,451	2,442	0	0	0	0	6.000	6.136	MON	12	147	10/02/2001	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839			4	1.A	2,821,062	112.5190	3,307,029	2,939,085	2,844,409	0	2,551	0	0	5.000	6.114	MON	12,246	146,954	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS			4	1.A	166,339	113.3270	195,065	172,125	167,348	0	128	0	0	5.500	6.480	MON	789	9,467	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000			4	1.A	2,226,487	107.3140	2,259,916	2,105,892	2,214,523	0	6	0	0	3.500	2.148	MON	6,142	73,706	07/11/2012	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029			4	1.A	1,600,753	105.4170	1,731,289	1,642,324	1,604,697	0	(80)	0	0	3.000	3.489	MON	4,106	49,270	05/02/2014	03/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135			4	1.A	53	104.9750	55	52	53	0	0	0	0	6.500	6.322	MON	0	4	06/23/1999	08/01/2028
312939-C5-8	FHLMC POOL NO A90992			4	1.A	620,206	110.1500	640,322	581,321	615,582	0	(736)	0	0	4.500	2.969	MON	2,180	26,159	05/23/2012	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190			4	1.A	183	109.6040	198	180	182	0	0	0	0	6.500	5.915	MON	1	12	10/02/2001	07/01/2029
312940-4X-4	FHLMC POOL NO A92638			4	1.A	1,986,891	110.4900	2,136,560	1,933,714	1,979,158	0	(712)	0	0	4.500	3.921	MON	7,251	87,017	06/16/2010	06/01/2040
312940-DM-8	FHLMC POOL NO A91908			4	1.A	196,901	110.2220	216,521	196,441	196,807	0	(1)	0	0	4.500	4.439	MON	737	8,840	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159			4	1.A	840,476	110.2180	907,358	823,240	838,341	0	(197)	0	0	4.500	3.968	MON	3,087	37,046	05/27/2010	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093			4	1.A	2,129,980	110.1840	2,199,751	1,996,437	2,115,780	0	(1,361)	0	0	4.500	2.875	MON	7,487	89,840	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217			4	1.A	1,399,705	110.1820	1,445,535	1,311,948	1,389,686	0	(982)	0	0	4.500	2.968	MON	4,920	59,038	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734			4	1.A	1,796,434	110.1820	1,845,049	1,674,541	1,780,293	0	(423)	0	0	4.500	3.031	MON	6,280	75,354	11/07/2012	09/01/2040
312946-AR-7	FHLMC POOL NO A97216			4	1.A	569,220	109.0390	595,815	546,424	567,195	0	(103)	0	0	4.000	2.720	MON	1,821	21,857	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			4	1.A	845,041	110.2420	918,813	833,451	843,624	0	(62)	0	0	4.500	4.167	MON	3,125	37,505	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			4	1.A	27,611	103.6080	25,651	24,758	26,602	0	(157)	0	0	6.000	3.156	MON	124	1,485	05/23/2012	10/01/2029
31296X-SN-6	FHLMC POOL NO. A12425			4	1.A	59,059	112.3380	68,653	61,113	59,389	0	56	0	0	5.500	6.560	MON	280	3,361	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			4	1.A	103,087	112.5150	123,565	109,821	104,317	0	206	0	0	5.000	6.782	MON	458	5,491	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366			4	1.A	384,489	112.5190	450,723	400,575	387,064	0	317	0	0	5.000	6.346	MON	1,669	20,029	05/26/2004	05/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5			4	1.A	67,595	108.4350	66,805	61,608	65,352	0	(176)	0	0	5.500	3.296	MON	282	3,388	05/23/2012	11/01/2029
31298U-S9-1	FHLMC GOLD POOL NO C57744			4	1.A	3,377	104.3270	3,471	3,327	3,364	0	(2)	0	0	6.500	5.997	MON	18	216	10/02/2001	09/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			4	1.A	3,833	111.1230	4,277	3,849	3,835	0	0	0	0	6.000	6.122	MON	19	231	10/02/2001	11/01/2031
31329N-J7-4	FHLMC POOL NO ZA4786			4	1.A FE	30,060,109	105.7620	30,855,320	29,174,297	30,032,918	0	(8,185)	0	0	3.000	2.273	MON	72,936	875,229	12/05/2019	12/01/2046
3132AE-JT-4	FHLMC POOL NO ZT2074			4	1.A FE	2,881,061	105.7620	2,948,478	2,787,843	2,878,252	0	(881)	0	0	3.000	2.221	MON	6,970	83,635	11/26/2019	05/01/2047
3132GR-L6-6	FHLMC POOL NO Q06349			4	1.A	878,370	107.5520	919,141	854,601	875,751	0	(204)	0	0	3.500	2.959	MON	2,493	29,911	10/03/2014	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437			4	1.A	6,355,296	107.3120	6,705,594	6,248,690	6,343,420	0	91	0	0	3.500	3.152	MON	18,225	218,704	11/13/2013	08/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262			4	1.A	682,759	107.9660	718,292	665,295	680,846	0	(200)	0	0	3.500	3.035	MON	1,940	23,285	08/22/2014	07/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132L7-5E-5	FHLMC POOL NO V82645			4	1.A	1,154,706	105.0360	1,217,422	1,159,052	1,154,860	0	0	0	0	3.000	3.075	MON	2,898	34,771	12/02/2016	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932			4	1.A	3,795,168	107.2600	3,891,084	3,627,712	3,785,458	0	135	0	0	3.500	2.353	MON	10,581	126,970	10/20/2015	10/01/2045
3132L8-EV-5	FHLMC POOL NO V82848			4	1.A	767,918	106.0530	783,430	738,715	766,849	0	(306)	0	0	3.000	2.254	MON	1,847	22,161	10/08/2019	12/01/2046
31320Q-F9-8	FHLMC POOL NO Q33791			4	1.A	557,002	106.9720	583,082	545,079	556,147	0	68	0	0	3.500	3.030	MON	1,590	19,078	06/26/2015	06/01/2045
31320Q-KB-7	FHLMC POOL NO Q33889			4	1.A	875,006	107.2600	913,690	851,846	873,002	0	8	0	0	3.500	3.020	MON	2,485	29,815	06/23/2015	06/01/2045
31320R-E6-3	FHLMC POOL NO Q34656			4	1.A	1,283,887	107.2600	1,316,025	1,226,949	1,280,145	0	485	0	0	3.500	2.496	MON	3,579	42,943	10/13/2015	07/01/2045
31320R-MV-9	FHLMC POOL NO Q34871			4	1.A	272,901	106.9720	282,354	263,951	272,307	0	25	0	0	3.500	2.735	MON	770	9,238	07/28/2015	07/01/2045
31320S-YT-9	FHLMC POOL NO Q36121			4	1.A	517,675	107.2600	534,223	498,064	516,373	0	4	0	0	3.500	2.650	MON	1,453	17,432	09/28/2015	09/01/2045
31320T-YT-7	FHLMC POOL NO Q37021			4	1.A	2,715,091	105.1020	2,814,496	2,677,871	2,713,255	0	288	0	0	3.000	2.632	MON	6,695	80,336	10/27/2015	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663			4	1.A	14,650,852	104.7510	15,278,875	14,585,899	14,647,434	0	277	0	0	3.000	2.877	MON	36,465	437,577	08/08/2017	11/01/2046
3132WJ-UT-6	FHLMC POOL NO Q45093			4	1.A	15,009,092	105.4710	15,347,047	14,550,964	14,993,618	0	(5,003)	0	0	3.000	2.398	MON	36,377	436,529	12/04/2019	12/01/2046
3132WJ-UZ-2	FHLMC POOL NO Q45099			4	1.A	1,382,627	107.9060	1,457,771	1,350,964	1,381,574	0	(234)	0	0	3.500	3.025	MON	3,940	47,284	05/20/2019	12/01/2046
31335A-ES-3	FHLMC POOL NO G60145			4	1.A	642,776	107.2620	663,834	618,890	641,544	0	27	0	0	3.500	2.587	MON	1,805	21,661	08/26/2015	08/01/2045
31335A-UU-0	FHLMC POOL NO G60595			4	1.A	10,148,789	105.4710	10,404,889	9,865,166	10,137,358	0	(3,330)	0	0	3.000	2.480	MON	24,663	295,955	08/08/2019	05/01/2046
31335G-AL-9	FHLMC GOLD POOL NO C80011			4	1.A	3	101.0930	4	3	3	0	0	0	0	7.500	8.114	MON	0	0	04/12/1995	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204			4	1.A	1,781	104.3640	1,803	1,727	1,741	0	(6)	0	0	7.500	6.562	MON	11	130	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			4	1.A	71	103.7740	73	70	70	0	0	0	0	8.000	7.594	MON	0	6	08/18/2000	10/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373			4	1.A	512	107.5110	538	500	505	0	(1)	0	0	7.500	6.737	MON	3	37	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			4	1.A	25	107.9670	27	25	25	0	0	0	0	6.500	6.321	MON	0	2	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			4	1.A	51	109.7480	54	50	50	0	0	0	0	7.500	6.578	MON	0	3	03/29/1999	09/01/2026
31349U-HL-5	FHLMC POOL NO 782935			4	1.A	232,774	106.0840	230,566	217,343	229,818	0	(447)	0	0	2.375	0.591	MON	430	5,416	11/07/2012	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252			4	1.A	985	100.6490	994	987	985	0	0	0	0	7.000	7.091	MON	6	69	03/01/1994	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			4	1.A	175	100.8910	181	179	178	0	0	0	0	7.500	8.201	MON	1	13	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			4	1.A	572	101.4290	594	586	581	0	1	0	0	7.500	8.087	MON	4	44	04/12/1995	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			4	1.A	3,221	100.8250	3,257	3,231	3,221	0	0	0	0	7.500	7.616	MON	20	242	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			4	1.A	72	101.8170	71	70	70	0	0	0	0	7.500	6.677	MON	0	5	10/05/1998	08/01/2024
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			4	1.A FE	39,454	115.2860	40,865	35,447	38,405	0	(267)	0	0	7.000	3.775	MON	207	2,481	01/01/2013	03/25/2031
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			4	1.A FE	10,448	94.6090	12,573	13,289	10,416	0	267	0	0	0.000	9.802	N/A	0	0	04/27/2001	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO			4	1.A FE	2,282	19.8640	2,640	0	2,769	0	(319)	0	0	7.500	(8.174)	MON	83	997	04/27/2001	11/25/2029
31365D-6P-5	FNMA POOL NO 125178			4	1.A	36	102.2890	38	37	37	0	0	0	0	8.000	8.821	MON	0	3	03/15/1995	01/01/2023
31365D-JE-6	FNMA POOL NO 124561			4	1.A	67	100.8590	66	65	65	0	0	0	0	7.500	6.577	MON	0	5	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			4	1.A	6	100.0390	6	6	6	0	0	0	0	8.000	8.671	MON	0	0	07/12/1994	11/01/2022
31368G-BX-2	FNMA POOL NO 189154			4	1.A	30	100.0660	30	30	30	0	0	0	0	7.500	6.714	MON	0	2	02/05/1999	11/01/2022
31368H-EB-5	FNMA POOL NO 190130			4	1.A	91	103.1210	98	95	93	0	0	0	0	6.000	7.128	MON	0	6	05/26/1999	11/01/2023
31368H-GL-1	FNMA POOL NO 190203			4	1.A	7	102.4150	7	7	7	0	0	0	0	8.000	7.069	MON	0	0	07/07/1999	02/01/2023
31368H-HN-6	FNMA POOL NO 190237			4	1.A	47	102.6190	47	46	46	0	0	0	0	8.000	7.169	MON	0	4	03/21/1996	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367			4	1.A	72,118	113.3960	76,262	67,253	71,388	0	(96)	0	0	5.500	3.304	MON	308	3,699	08/13/2010	01/01/2036
31368X-XD-5	FNMA POOL NO 203276			4	1.A	19	100.0510	20	20	19	0	0	0	0	8.000	8.991	MON	0	1	01/18/1995	02/01/2023
3136AN-QW-0	FANNIE MAE CMO			4	1.A FE	2,277,053	102.6530	2,750,168	2,679,089	2,291,815	0	6,057	0	0	3.000	4.340	MON	6,698	79,082	12/01/2021	05/25/2045
3136AS-XX-9	FANNIE MAE CMO			4	1.A FE	6,530,203	107.3140	7,404,688	6,900,000	6,588,433	0	10,956	0	0	3.000	3.364	MON	17,250	207,000	05/10/2017	07/25/2046
3136AT-2Q-6	FANNIE MAE CMO			4	1.A FE	6,234,036	103.2760	7,358,000	7,124,612	6,400,753	0	37,701	0	0	2.500	3.373	MON	14,843	178,115	01/18/2017	10/25/2046
3136AT-V3-5	FANNIE MAE CMO			4	1.A FE	2,600,077	101.4750	3,028,321	2,984,306	2,699,946	0	26,712	0	0	2.500	3.630	MON	6,217	74,608	03/22/2017	10/25/2046
3136AU-SW-2	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,123,831	101.0270	2,512,269	2,486,739	2,184,155	0	13,294	0	0	2.500	3.478	MON	5,181	62,169	02/03/2017	12/25/2046
3136AU-T8-4	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,461,151	104.4540	3,092,650	2,960,783	2,556,335	0	12,621	0	0	2.500	3.872	MON	6,168	74,020	10/03/2017	01/25/2047
3136AU-WH-0	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,463,521	102.9950	2,945,013	2,859,364	2,537,702	0	15,470	0	0	2.500	3.481	MON	5,957	71,484	01/20/2017	12/25/2046
3136AV-6C-8	FANNIE MAE CMO			4	1.A FE	3,273,188	105.3830	3,635,706	3,450,000	3,316,194	0	8,928	0	0	3.000	3.432	MON	8,625	103,500	03/29/2017	04/25/2047
3136AV-FJ-3	FANNIE MAE CMO			4	1.A FE	3,326,562	105.4340	3,850,224	3,651,801	3,377,058	0	11,195	0	0	3.000	3.602	MON	9,130	109,554	03/06/2017	02/25/2047
3136AV-LD-9	FANNIE MAE CMO			4	1.A FE	2,698,472	111.8010	3,083,027	2,757,596	2,697,394	0	(4)	0	0	3.500	3.678	MON	8,043	94,711	12/01/2021	03/25/2047
3136AV-TE-9	FANNIE MAE CMO			4	1.A FE	10,001,587	99.0100	11,772,515	11,890,236	10,158,029	0	44,025	0	0	2.500	3.843	MON	24,771	293,269	12/01/2021	03/25/2047
3136AV-XV-6	FANNIE MAE CMO			4	1.A FE	3,888,418	104.4770	4,394,115	4,205,827	3,961,865	0	15,789	0	0	3.000	3.627	MON	10,515	126,175	03/16/2017	03/25/2047
3136AW-DM-6	FANNIE MAE CMO			4	1.A FE	5,540,355	106.3160	6,558,695	6,169,061	5,512,040	0	(4,583)	0	0	3.000	3.659	MON	15,423	182,099	12/01/2021	04/25/2047
3136AW-Z4-2	FANNIE MAE CMO			4	1.A FE	6,816,274	105.2830	7,594,056	7,212,988	6,872,622	0	12,888	0	0	3.000	3.362	MON	18,032	216,390	06/29/2017	07/25/2047
3136AX-S8-9	FANNIE MAE CMO			4	1.A FE	10,009,535	108.4260	11,264,332	10,388,985	10,028,131	0	6,093	0	0	3.000	3.299	MON	25,972	306,663	12/01/2021	09/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371E-VW-2	FNMA POOL NO 250029			4	1.A	18,656	103.9980	20,454	19,668	19,303	0	87	0	0	6.500	8.006	MON	107	1,278	04/26/2000	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154			4	1.A	10	101.7400	10	10	10	0	0	0	0	8.000	6.925	MON	0	1	07/07/1999	12/01/2024
31371F-BH-4	FNMA POOL NO 250340			4	1.A	3,971	107.3330	4,168	3,884	3,913	0	(9)	0	0	7.500	6.699	MON	24	291	11/09/1998	09/01/2025
31371H-LV-8	FNMA POOL NO 252440			4	1.A	625	113.4600	706	623	624	0	0	0	0	7.000	6.784	MON	4	43	05/25/1999	05/01/2029
31371J-3B-8	FNMA POOL NO 253794			4	1.A	683	114.5130	771	673	680	0	0	0	0	6.500	5.897	MON	4	44	10/02/2001	05/01/2031
31371K-3A-7	FNMA POOL NO 254693			4	1.A	283,224	112.9790	294,153	260,361	278,355	0	(694)	0	0	5.500	3.012	MON	1,193	14,320	06/16/2011	04/01/2033
31371K-BS-9	FNMA POOL NO 253949			4	1.A	1,450	114.9210	1,643	1,429	1,445	0	(1)	0	0	6.500	5.909	MON	8	93	10/02/2001	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225			4	1.A	1,923,594	113.1820	2,200,369	1,944,098	1,926,307	0	296	0	0	5.500	5.755	MON	8,910	106,925	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230			4	1.A	2,161,792	112.4760	2,534,253	2,253,150	2,178,964	0	1,924	0	0	5.000	6.087	MON	9,388	112,658	05/26/2004	06/01/2034
31371M-CE-5	FNMA POOL NO 255769			4	1.A	495,526	112.4390	539,097	479,457	492,527	0	(335)	0	0	5.000	4.008	MON	1,998	23,973	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813			4	1.A	235,649	112.4390	256,369	228,007	234,295	0	(146)	0	0	5.000	3.950	MON	950	11,400	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814			4	1.A	170,283	113.3800	196,202	173,048	170,627	0	36	0	0	5.500	5.941	MON	793	9,518	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933			4	1.A	1,450,009	113.3910	1,679,341	1,481,018	1,453,925	0	400	0	0	5.500	6.111	MON	6,788	81,456	11/14/2005	11/01/2035
31372C-U2-2	FNMA POOL NO 268901			4	1.A	4,476	100.8190	4,758	4,719	4,635	0	23	0	0	6.500	8.137	MON	26	307	04/26/2000	01/01/2024
31373G-6C-7	FNMA POOL NO 293467			4	1.A	218	101.9990	217	213	214	0	(1)	0	0	8.000	7.227	MON	1	17	07/07/1999	09/01/2024
31373T-SK-7	FNMA POOL NO 303022			4	1.A	241	106.0290	249	235	236	0	(1)	0	0	8.000	7.140	MON	2	19	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			4	1.A	106	103.1580	107	103	104	0	0	0	0	8.000	7.022	MON	1	8	07/07/1999	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234			4	1.A	36	100.3520	35	35	36	0	0	0	0	8.000	6.913	MON	0	3	07/07/1999	01/01/2025
31373U-ET-0	FNMA POOL NO 303546			4	1.A	105	105.9360	111	104	104	0	0	0	0	7.000	6.784	MON	1	7	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			4	1.A	129	105.3750	132	125	126	0	0	0	0	8.000	7.070	MON	1	10	07/07/1999	10/01/2025
31373U-UC-9	FNMA POOL NO 303979			4	1.A	557	105.7290	574	543	548	0	(1)	0	0	8.000	7.091	MON	4	43	07/07/1999	01/01/2026
31373W-WW-9	FNMA POOL NO 305861			4	1.A	874	102.4550	861	840	851	0	(3)	0	0	8.500	7.304	MON	6	71	07/03/1997	06/01/2025
31374E-E2-4	FNMA POOL NO 311653			4	1.A	432	100.0570	416	416	421	0	(1)	0	0	8.500	7.232	MON	3	35	07/03/1997	06/01/2025
31374F-KG-3	FNMA POOL NO 312695			4	1.A	3,012	102.6660	2,972	2,895	2,929	0	(12)	0	0	8.500	7.371	MON	21	246	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			4	1.A	366	106.0770	379	357	361	0	(1)	0	0	8.000	7.089	MON	2	29	07/07/1999	08/01/2026
31374G-LS-4	FNMA POOL NO 313637			4	1.A	195	111.7530	212	190	192	0	0	0	0	8.000	7.018	MON	1	15	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			4	1.A	396	110.4740	435	394	394	0	0	0	0	7.000	6.770	MON	2	28	05/25/1999	09/01/2027
31374K-CR-7	FNMA POOL NO 316080			4	1.A	3,562	104.3040	3,622	3,472	3,494	0	(9)	0	0	8.000	7.321	MON	23	278	07/07/1999	07/01/2025
31374P-N7-8	FNMA POOL NO 320014			4	1.A	926	100.7700	910	903	910	0	(3)	0	0	8.000	7.185	MON	6	72	07/07/1999	08/01/2025
31374T-5M-7	FNMA POOL NO 324052			4	1.A	127	102.1920	130	127	127	0	0	0	0	7.000	7.095	MON	1	9	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			4	1.A	327	106.2100	339	319	324	0	(1)	0	0	8.000	7.135	MON	2	26	07/07/1999	06/01/2028
31374V-LN-2	FNMA POOL NO 325333			4	1.A	3,470	105.3620	3,564	3,383	3,409	0	(8)	0	0	8.000	7.269	MON	23	271	07/07/1999	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480			4	1.A	3,348	100.5780	3,236	3,217	3,263	0	(12)	0	0	8.500	7.358	MON	23	274	07/03/1997	12/01/2025
31375X-VH-9	FNMA POOL NO 348116			4	1.A	17	101.5310	18	17	17	0	0	0	0	7.000	7.096	MON	0	1	06/01/1999	09/01/2024
31376F-W7-8	FNMA POOL NO 354470			4	1.A	782	100.5680	762	758	764	0	(2)	0	0	8.500	7.770	MON	5	64	03/11/1997	07/01/2025
31376K-FR-2	FNMA POOL NO 357576			4	1.A	744,784	112.4760	872,466	775,691	750,477	0	592	0	0	5.000	6.094	MON	3,232	38,785	05/26/2004	05/01/2034
31376Z-TP-8	FNMA POOL NO 370558			4	1.A	643	102.7640	644	627	634	0	(1)	0	0	8.000	7.160	MON	4	50	07/07/1999	05/01/2027
31378A-AL-0	FNMA POOL NO 392511			4	1.A	327	101.4890	323	318	323	0	(1)	0	0	7.500	6.561	MON	2	24	01/13/1999	09/01/2027
31378B-KR-4	FNMA POOL NO 393704			4	1.A	935	104.1120	949	911	922	0	(2)	0	0	8.000	7.250	MON	6	73	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			4	1.A	139	104.8680	142	136	138	0	0	0	0	7.500	6.581	MON	1	10	01/13/1999	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736			4	1.A	582	102.5640	582	567	575	0	(1)	0	0	8.000	7.146	MON	4	45	07/07/1999	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532			4	1.A	218	103.0310	219	212	215	0	0	0	0	7.500	6.778	MON	1	16	01/13/1999	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			4	1.A	192	102.3960	192	188	190	0	0	0	0	8.000	7.137	MON	1	15	07/07/1999	09/01/2027
31378L-N5-7	FNMA POOL NO 401912			4	1.A	526	105.9020	543	513	519	0	(1)	0	0	8.000	7.261	MON	3	41	07/07/1999	10/01/2027
31378P-3T-8	FNMA POOL NO 405010			4	1.A	426	103.6650	430	415	421	0	(1)	0	0	8.000	7.057	MON	3	33	07/07/1999	11/01/2027
31378U-G4-8	FNMA POOL NO 408919			4	1.A	121	101.9940	120	118	119	0	0	0	0	8.000	7.065	MON	1	9	07/07/1999	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			4	1.A	195	108.1190	212	196	195	0	0	0	0	7.000	7.079	MON	1	14	06/01/1999	02/01/2028
31379H-C7-3	FNMA POOL NO 419594			4	1.A	965	106.4820	1,102	1,035	990	0	4	0	0	6.000	8.010	MON	5	62	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			4	1.A	599	102.2340	598	584	589	0	(1)	0	0	8.000	7.360	MON	4	47	07/07/1999	05/01/2026
31379X-S2-2	FNMA POOL NO 432637			4	1.A	2,363	106.0530	2,443	2,303	2,327	0	(5)	0	0	8.000	7.480	MON	15	184	07/07/1999	05/01/2028
3137BJ-GX-5	FREDDIE MAC CMO			4	1.A FE	13,280,523	98.3770	14,146,994	14,380,330	13,336,058	0	17,460	0	0	3.000	3.638	MON	35,951	424,481	12/01/2021	05/15/2045
3137BR-NA-9	FREDDIE MAC CMO			4	1.A FE	7,639,734	103.0860	9,045,832	8,775,000	7,851,757	0	42,379	0	0	2.500	3.410	MON	18,281	219,375	01/23/2017	08/15/2046
3137BR-XB-6	FREDDIE MAC CMO			4	1.A FE	5,523,999	104.9410	6,487,191	6,181,779	5,657,174	0	33,182	0	0	2.500	3.298	MON	12,879	154,545	05/08/2017	09/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BS-ZC-0	FREDDIE MAC CMO			4	1.A FE	1,715,544	101.7980	2,006,625	1,971,182	1,769,411	0	11,500	0	0	2.500	3.485	MON	4,107	49,280	02/10/2017	11/15/2046
3137FH-SJ-3	FREDDIE MAC CMO			4	1.A FE	8,073,679	113.8330	9,066,108	7,964,383	8,071,937	0	(992)	0	0	4.000	3.903	MON	26,548	311,779	12/01/2021	10/15/2048
31380B-CC-2	FNMA POOL NO 434867			4	1.A	105	110.1380	121	110	106	0	0	0	0	6.000	7.394	MON	1	6	05/26/1999	08/01/2028
31380M-LR-5	FNMA POOL NO 444136			4	1.A	4,134	105.8590	4,397	4,153	4,135	0	0	0	0	7.000	7.096	MON	24	291	06/01/1999	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			4	1.A	3,305	107.8610	3,549	3,290	3,292	0	(2)	0	0	7.000	6.902	MON	19	230	05/25/1999	04/01/2029
31380X-SM-5	FNMA POOL NO 453324			4	1.A	2,489	104.9620	2,605	2,482	2,482	0	(1)	0	0	7.000	6.911	MON	14	174	05/20/1999	02/01/2029
31381C-XG-7	FNMA POOL NO 457079			4	1.A	882	105.5280	935	886	882	0	0	0	0	7.000	7.093	MON	5	62	06/01/1999	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			4	1.A	1,098	102.9590	1,127	1,095	1,095	0	0	0	0	7.000	6.872	MON	6	77	05/20/1999	03/01/2029
31382D-U7-7	FNMA POOL NO 479506			4	1.A	664	110.4510	768	695	672	0	1	0	0	6.500	8.087	MON	4	45	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			4	1.A	316	107.2320	352	328	319	0	1	0	0	6.500	7.656	MON	2	21	11/08/1999	08/01/2029
31382J-Y9-6	FNMA POOL NO 484136			4	1.A	6,900	106.2550	7,310	6,879	6,878	0	(3)	0	0	7.000	6.914	MON	40	482	05/20/1999	02/01/2029
31382P-5F-0	FNMA POOL NO 488746			4	1.A	93	100.6040	94	93	93	0	0	0	0	7.000	6.897	MON	1	6	05/20/1999	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824			4	1.A	1,649	102.5460	1,686	1,644	1,645	0	(1)	0	0	7.000	6.876	MON	10	115	05/20/1999	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			4	1.A	2,145	108.4340	2,319	2,139	2,140	0	(1)	0	0	7.000	6.882	MON	12	150	05/20/1999	05/01/2029
31382T-JA-8	FNMA POOL NO 491757			4	1.A	1,745	108.0270	1,879	1,740	1,740	0	(1)	0	0	7.000	6.877	MON	10	122	05/20/1999	04/01/2029
31382U-RV-0	FNMA POOL NO 492900			4	1.A	38	108.9990	42	38	38	0	0	0	0	7.000	6.681	MON	0	3	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			4	1.A	2,571	109.1150	2,797	2,563	2,563	0	(1)	0	0	7.000	6.890	MON	15	179	05/20/1999	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			4	1.A	509	109.1220	554	508	508	0	0	0	0	7.000	6.891	MON	3	36	05/20/1999	04/01/2029
31383B-HE-0	FNMA POOL NO 498029			4	1.A	830	104.7280	936	894	848	0	3	0	0	6.500	8.847	MON	5	58	02/09/2000	09/01/2029
31383E-AD-3	FNMA POOL NO 500504			4	1.A	732	103.7180	755	728	730	0	0	0	0	7.000	6.794	MON	4	51	05/25/1999	05/01/2029
31383E-RP-8	FNMA POOL NO 500994			4	1.A	131	106.1820	145	136	133	0	0	0	0	6.500	7.672	MON	1	9	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			4	1.A	580	104.6640	604	577	578	0	0	0	0	7.000	6.806	MON	3	40	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			4	1.A	807	105.4140	847	803	804	0	0	0	0	7.000	6.833	MON	5	56	05/25/1999	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			4	1.A	2,191	106.9350	2,431	2,273	2,221	0	4	0	0	6.500	7.349	MON	12	148	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			4	1.A	147	106.3810	163	153	149	0	0	0	0	6.500	7.767	MON	1	10	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			4	1.A	1,225	105.3090	1,334	1,267	1,236	0	2	0	0	7.500	8.536	MON	8	95	05/11/2000	07/01/2029
31383K-EC-7	FNMA POOL NO 505131			4	1.A	5	100.1100	5	5	5	0	0	0	0	6.500	9.269	MON	0	1	02/09/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			4	1.A	186	108.4890	208	192	187	0	0	0	0	7.500	8.479	MON	1	14	05/11/2000	08/01/2029
31383M-HL-0	FNMA POOL NO 507035			4	1.A	166	109.2800	188	172	168	0	0	0	0	7.500	8.478	MON	1	13	05/11/2000	08/01/2029
31383M-VU-4	FNMA POOL NO 507427			4	1.A	1,475	111.1720	1,696	1,526	1,489	0	2	0	0	7.500	8.523	MON	10	115	05/11/2000	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681			4	1.A	264	104.5890	286	274	266	0	0	0	0	6.500	7.725	MON	1	18	11/08/1999	08/01/2029
31384C-Q5-6	FNMA POOL NO 519876			4	1.A	92	109.2150	104	95	93	0	0	0	0	7.500	8.582	MON	1	7	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			4	1.A	1,196	109.4830	1,330	1,214	1,200	0	1	0	0	7.000	7.418	MON	7	85	11/15/1999	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			4	1.A	28	101.5370	30	29	28	0	0	0	0	7.500	8.477	MON	0	2	05/11/2000	11/01/2029
31384J-BE-8	FNMA POOL NO 524837			4	1.A	454	108.7900	510	469	457	0	1	0	0	7.500	8.677	MON	3	35	05/11/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			4	1.A	2,982	110.5670	3,410	3,084	3,012	0	4	0	0	7.500	8.412	MON	19	231	05/11/2000	01/01/2030
31384V-LV-2	FNMA POOL NO 535040			4	1.A	42	115.1980	50	43	42	0	0	0	0	7.500	8.721	MON	0	3	05/11/2000	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424			4	1.A	1,893,034	112.7880	1,963,231	1,740,638	1,861,946	0	(4,469)	0	0	5.500	2.933	MON	7,978	95,736	06/20/2011	05/01/2033
31385X-EC-7	FNMA POOL NO 555531			4	1.A	364,960	112.8530	380,204	336,902	359,045	0	(813)	0	0	5.500	3.083	MON	1,544	18,530	07/29/2010	06/01/2033
31386F-6B-6	FNMA POOL NO 562566			4	1.A	3,943	109.9110	4,383	3,988	3,950	0	1	0	0	6.000	6.325	MON	20	240	09/13/2001	02/01/2031
31386S-L6-2	FNMA POOL NO 571949			4	1.A	602	108.5130	644	594	600	0	0	0	0	6.500	5.844	MON	3	39	10/02/2001	07/01/2031
31386U-5K-4	FNMA POOL NO 574250			4	1.A	1,174	108.9830	1,261	1,157	1,169	0	(1)	0	0	6.500	5.965	MON	6	75	10/02/2001	08/01/2031
31387B-DA-8	FNMA POOL NO 578897			4	1.A	131	105.5240	136	129	131	0	0	0	0	6.500	5.756	MON	1	9	10/02/2001	04/01/2031
31387C-XF-3	FNMA POOL NO 580378			4	1.A	6,060	105.5940	6,306	5,972	6,027	0	(5)	0	0	6.500	6.056	MON	32	388	10/02/2001	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287			4	1.A	194	108.2530	207	191	193	0	0	0	0	6.500	5.800	MON	1	12	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			4	1.A	1,326	111.6660	1,460	1,307	1,321	0	(1)	0	0	6.500	5.907	MON	7	85	10/02/2001	05/01/2031
31387G-QB-1	FNMA POOL NO 583750			4	1.A	713	100.1590	704	703	711	0	0	0	0	6.500	5.712	MON	4	46	10/02/2001	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627			4	1.A	696	111.6660	766	686	694	0	0	0	0	6.500	5.899	MON	4	44	10/02/2001	06/01/2031
31387R-4Z-8	FNMA POOL NO 592240			4	1.A	25,894	111.0640	28,342	25,518	25,738	0	(16)	0	0	6.500	6.141	MON	138	1,659	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			4	1.A	4,007	110.8280	4,377	3,950	3,989	0	(3)	0	0	6.500	6.004	MON	21	257	10/02/2001	09/01/2031
31387V-3C-1	FNMA POOL NO 595795			4	1.A	770	109.2360	829	759	767	0	0	0	0	6.500	5.881	MON	4	50	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			4	1.A	5,257	111.5720	5,781	5,181	5,234	0	(3)	0	0	6.500	5.974	MON	28	337	10/02/2001	09/01/2031
31388C-GK-0	FNMA POOL NO 600602			4	1.A	415	111.6770	457	409	413	0	0	0	0	6.500	5.848	MON	2	27	10/02/2001	08/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388G-3S-8	FNMA POOL NO 604809			4	1.A	1,296	103.0140	1,317	1,278	1,292	0	(1)	0	0	6.500	5.904	MON	7	83	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			4	1.A	1,748	109.2870	1,883	1,723	1,741	0	(1)	0	0	6.500	5.932	MON	9	112	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			4	1.A	1,500	111.2230	1,644	1,478	1,493	0	(1)	0	0	6.500	5.978	MON	8	96	10/02/2001	09/01/2031
31388H-BA-6	FNMA POOL NO 604933			4	1.A	26,728	113.2470	30,612	27,031	26,776	0	7	0	0	6.000	6.308	MON	135	1,622	09/13/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			4	1.A	4,141	110.1270	4,612	4,188	4,149	0	1	0	0	6.000	6.286	MON	21	251	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			4	1.A	10,624	108.1380	11,622	10,748	10,643	0	3	0	0	6.000	6.332	MON	54	644	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			4	1.A	7,704	107.4760	8,162	7,594	7,676	0	(5)	0	0	6.500	5.900	MON	41	494	10/02/2001	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283			4	1.A	353	102.3910	357	348	352	0	0	0	0	6.500	5.748	MON	2	23	10/02/2001	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523			4	1.A	7,011	109.0790	7,537	6,910	6,976	0	(5)	0	0	6.500	6.055	MON	37	449	10/02/2001	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808			4	1.A	245,344	112.3780	276,938	246,434	245,383	0	(1)	0	0	6.500	6.586	MON	1,335	16,018	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888			4	1.A	7,943	110.0300	8,779	7,978	7,944	0	0	0	0	6.500	6.585	MON	43	519	03/11/2002	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016			4	1.A	93,953	109.7290	103,530	94,351	93,950	0	0	0	0	6.500	6.585	MON	511	6,133	03/11/2002	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235			4	1.A	711,280	105.2850	709,240	673,641	688,844	0	(2,502)	0	0	3.500	2.039	MON	1,965	23,577	05/23/2012	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969			4	1.A	2,755,666	105.3310	2,893,078	2,746,654	2,747,398	0	(1,133)	0	0	3.500	3.357	MON	8,011	96,133	12/21/2010	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620			4	1.A	1,096,333	105.3620	1,130,254	1,072,734	1,083,096	0	(1,992)	0	0	4.000	3.235	MON	3,576	42,909	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			4	1.A	1,288,252	109.0170	1,344,439	1,233,238	1,281,996	0	(331)	0	0	4.000	2.910	MON	4,111	49,330	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			4	1.A	505,572	109.0170	510,386	468,171	499,683	0	(397)	0	0	4.000	2.724	MON	1,561	18,727	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			4	1.A	4,261,609	109.2120	4,309,866	3,946,339	4,222,996	0	(1,474)	0	0	4.000	2.378	MON	13,154	157,853	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			4	1.A	286,838	109.0170	289,568	265,618	284,202	0	(507)	0	0	4.000	2.398	MON	885	10,625	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			4	1.A	1,630,977	109.2390	1,678,340	1,536,393	1,619,599	0	(722)	0	0	4.000	2.694	MON	5,121	61,456	02/29/2012	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576			4	1.A	733,782	107.2560	761,561	710,040	731,834	0	(102)	0	0	3.500	2.582	MON	2,071	24,851	10/29/2014	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965			4	1.A	1,077,460	109.0080	1,109,016	1,017,372	1,071,701	0	(164)	0	0	4.000	2.732	MON	3,391	40,695	10/06/2014	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			4	1.A	1,724,142	107.2560	1,794,865	1,673,440	1,718,993	0	134	0	0	3.500	2.709	MON	4,881	58,571	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			4	1.A	1,179,960	108.2800	1,266,382	1,169,544	1,178,591	0	(92)	0	0	3.500	3.312	MON	3,411	40,934	10/16/2013	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452			4	1.A	1,425,982	109.2330	1,471,861	1,347,451	1,419,182	0	(519)	0	0	4.000	2.733	MON	4,492	53,898	05/15/2014	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017			4	1.A	6,388,944	107.2740	6,635,934	6,185,967	6,372,608	0	(82)	0	0	3.500	2.654	MON	18,042	216,509	10/29/2014	12/01/2042
3138LT-JW-9	FNMA POOL NO AO2976			4	1.A	16,214,310	107.5350	17,075,211	15,878,747	16,174,411	0	(1,233)	0	0	3.500	3.073	MON	46,313	555,756	11/18/2013	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258			4	1.A	380,593	105.3680	397,175	376,941	380,215	0	42	0	0	3.000	2.766	MON	942	11,308	05/20/2015	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809			4	1.A	5,099,902	107.2740	5,396,249	5,030,342	5,090,808	0	(428)	0	0	3.500	3.233	MON	14,672	176,062	11/14/2013	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129			4	1.A	13,810,916	105.3680	15,021,715	14,256,429	13,852,043	0	(2,432)	0	0	3.000	3.619	MON	35,641	427,693	11/13/2013	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328			4	1.A	7,299,220	107.5350	7,572,352	7,041,756	7,272,457	0	(1,930)	0	0	3.500	2.784	MON	20,538	246,461	10/29/2014	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446			4	1.A	200,049	108.7810	203,409	186,989	199,363	0	(31)	0	0	4.000	1.583	MON	623	7,480	02/06/2015	09/01/2044
3138WH-SR-4	FNMA POOL NO AS7727			4	1.A	9,446,112	105.7650	9,710,001	9,180,732	9,437,185	0	(2,871)	0	0	3.000	2.387	MON	22,952	275,422	12/05/2019	08/01/2046
3138WK-NU-5	FNMA POOL NO AS9402			4	1.A	1,469,527	106.5040	1,555,143	1,460,173	1,468,004	0	(353)	0	0	3.000	2.951	MON	3,650	43,805	09/29/2017	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900			4	1.A	1,510,503	105.2980	1,639,457	1,556,969	1,514,502	0	(153)	0	0	3.000	3.584	MON	3,892	46,709	04/29/2014	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308			4	1.A	1,347,029	107.2560	1,382,501	1,288,973	1,342,513	0	(319)	0	0	3.500	2.271	MON	3,760	45,114	03/03/2015	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843			4	1.A	572,382	108.7810	582,420	535,406	570,391	0	12	0	0	4.000	1.842	MON	1,785	21,416	12/31/2014	11/01/2044
3138YR-3Y-2	FNMA POOL NO AZ0814			4	1.A	942,281	106.9400	959,691	897,411	940,933	0	(439)	0	0	3.500	2.268	MON	2,617	31,409	01/08/2020	07/01/2045
31390C-WJ-1	FNMA POOL NO 642449			4	1.A	137,281	115.6750	159,472	137,862	137,275	0	0	0	0	6.500	6.586	MON	747	8,961	03/11/2002	04/01/2032
313968-RF-8	FHLMC GOLD POOL NO D30486			4	1.A	23	100.2530	23	23	23	0	0	0	0	7.500	8.177	MON	0	2	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			4	1.A	65	100.1190	67	66	66	0	0	0	0	7.500	8.282	MON	0	5	04/12/1995	02/01/2023
31400W-MC-1	FNMA POOL NO 699755			4	1.A	49,551	110.5380	55,271	50,002	49,617	0	4	0	0	5.500	5.735	MON	229	2,750	04/01/2016	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			4	1.A	51,955	103.6780	50,246	48,463	51,226	0	(93)	0	0	2.280	0.347	MON	92	1,210	11/07/2012	07/01/2033
31402C-PL-0	FNMA POOL NO 725027			4	1.A	139,731	111.4260	146,517	131,492	137,897	0	(242)	0	0	5.000	3.346	MON	548	6,575	09/16/2010	11/01/2033
31402D-DB-3	FNMA POOL NO 725598			4	1.A	924,669	113.2480	973,120	859,283	911,861	0	(1,728)	0	0	5.500	3.421	MON	3,938	47,260	02/28/2011	07/01/2034
31402D-KK-5	FNMA POOL NO 725798			4	1.A	370,797	100.3270	351,825	350,678	366,712	0	(806)	0	0	1.740	0.379	MON	508	7,016	05/23/2012	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288			4	1.A	1,054,649	112.4760	1,129,304	1,004,040	1,045,471	0	(1,208)	0	0	5.000	3.585	MON	4,184	50,202	08/25/2011	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382			4	1.A	1,643,514	112.4760	1,721,714	1,530,739	1,623,371	0	(2,581)	0	0	5.000	2.986	MON	6,378	76,537	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			4	1.A	2,903,309	112.4760	3,160,704	2,810,115	2,884,474	0	(2,214)	0	0	5.000	4.071	MON	11,709	140,506	04/29/2009	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141			4	1.A	95,800	113.3860	102,793	90,658	94,860	0	(127)	0	0	5.500	3.867	MON	416	4,986	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			4	1.A	1,262,860	113.4300	1,392,346	1,227,494	1,258,080	0	(1,095)	0	0	5.500	4.587	MON	5,626	67,512	04/01/2016	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			4	1.A	965,749	113.4710	1,018,427	897,522	953,660	0	(1,618)	0	0	5.500	3.345	MON	4,114	49,364	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402			4	1.A	2,127,854	112.4760	2,339,349	2,079,865	2,118,395	0	(1,121)	0	0	5.000	4.318	MON	8,666	103,993	08/21/2009	04/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402R-BE-8	FNMA POOL NO 735437			4	1.A	168,629	100.6980	158,392	157,294	166,732	0	(272)	0	0	2.197	0.170	MON	288	3,771	11/07/2012	09/01/2034
31402R-F8-7	FNMA POOL NO 735591			4	1.A	14,233,140	112.4760	15,505,387	13,785,507	14,150,906	0	(10,429)	0	0	5.000	4.061	MON	57,440	689,276	04/01/2016	06/01/2035
31402R-FU-8	FNMA POOL NO 735579			4	1.A	541,502	112.4760	590,675	525,156	538,476	0	(374)	0	0	5.000	4.081	MON	2,188	26,258	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			4	1.A	2,167,772	112.4760	2,370,531	2,107,588	2,156,339	0	(1,340)	0	0	5.000	4.166	MON	8,782	105,379	04/01/2016	06/01/2035
31402R-JL-4	FNMA POOL NO 735667			4	1.A	9,584,603	112.4760	10,545,928	9,376,159	9,543,754	0	(5,013)	0	0	5.000	4.348	MON	39,067	468,808	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669			4	1.A	97,115	112.4760	105,632	93,916	96,493	0	(77)	0	0	5.000	4.040	MON	391	4,696	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676			4	1.A	12,989,275	112.4760	14,116,940	12,551,069	12,911,125	0	(10,191)	0	0	5.000	3.991	MON	52,296	627,554	08/24/2011	07/01/2035
31402R-RN-1	FNMA POOL NO 735893			4	1.A	426,724	112.4390	456,277	405,800	423,255	0	(452)	0	0	5.000	3.527	MON	1,691	20,290	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925			4	1.A	481,652	112.4390	528,759	470,263	479,606	0	(245)	0	0	5.000	4.263	MON	1,959	23,513	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989			4	1.A	614,871	112.9480	645,049	571,103	607,264	0	(1,020)	0	0	5.500	3.291	MON	2,618	31,411	06/16/2011	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			4	1.A	79,550	100.5260	75,459	75,064	78,562	0	(168)	0	0	1.600	0.122	MON	100	1,340	11/07/2012	09/01/2033
31403C-3V-1	FNMA POOL NO 745212			4	1.A	101,569	104.6170	99,165	94,788	100,453	0	(200)	0	0	1.881	0.045	MON	149	1,974	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			4	1.A	1,381,096	112.4390	1,490,881	1,325,946	1,372,229	0	(1,118)	0	0	5.000	3.762	MON	5,525	66,297	08/15/2011	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148			4	1.A	777,471	112.4390	850,876	756,744	774,004	0	(409)	0	0	5.000	4.156	MON	3,153	37,837	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			4	1.A	1,667,044	112.4390	1,803,808	1,604,255	1,657,111	0	(1,283)	0	0	5.000	3.818	MON	6,684	80,213	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353			4	1.A	466,237	113.4070	543,697	479,421	467,971	0	194	0	0	5.500	6.294	MON	2,197	26,368	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355			4	1.A	3,495,031	112.4390	3,839,577	3,414,809	3,481,072	0	(1,670)	0	0	5.000	4.275	MON	14,228	170,740	04/29/2009	03/01/2036
31403D-DR-7	FNMA POOL NO 745412			4	1.A	1,153,055	113.3920	1,207,652	1,065,024	1,138,563	0	(1,886)	0	0	5.500	3.186	MON	4,881	58,576	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418			4	1.A	3,011,736	113.4360	3,280,376	2,891,830	2,993,671	0	(2,315)	0	0	5.500	4.178	MON	13,254	159,050	04/01/2016	04/01/2036
31403D-GY-9	FNMA POOL NO 745515			4	1.A	36,146	112.4390	39,288	34,942	35,955	0	(23)	0	0	5.000	3.942	MON	146	1,747	11/04/2009	05/01/2036
31403D-J7-5	FNMA POOL NO 745586			4	1.A	1,496,774	113.0660	1,755,998	1,553,073	1,503,226	0	736	0	0	5.500	6.708	MON	7,118	85,419	06/01/2006	06/01/2036
31403D-QG-7	FNMA POOL NO 745755			4	1.A	450,076	112.4760	503,317	447,489	449,444	0	(73)	0	0	5.000	4.788	MON	1,865	22,374	06/19/2009	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932			4	1.A	178,349	117.0000	204,358	174,665	177,819	0	(64)	0	0	6.500	5.699	MON	946	11,353	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959			4	1.A	70,507	113.2100	77,332	68,308	70,204	0	(37)	0	0	5.500	4.383	MON	313	3,757	06/02/2009	11/01/2036
31403G-JK-9	FNMA POOL NO 748266			4	1.A	6,791	111.4260	7,754	6,959	6,824	0	3	0	0	5.000	5.616	MON	29	348	12/09/2003	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332			4	1.A	9,784	111.4260	11,172	10,027	9,830	0	3	0	0	5.000	5.624	MON	42	501	12/09/2003	12/01/2033
31404K-KS-0	FNMA POOL NO 770805			4	1.A	630,242	112.4760	738,287	656,395	634,725	0	713	0	0	5.000	6.167	MON	2,735	32,820	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863			4	1.A	1,080,825	112.4760	1,267,043	1,126,501	1,088,247	0	877	0	0	5.000	6.246	MON	4,694	56,325	05/26/2004	04/01/2034
31404N-FL-5	FNMA POOL NO 773371			4	1.A	472,164	112.4760	553,514	492,117	475,410	0	421	0	0	5.000	6.246	MON	2,050	24,606	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380			4	1.A	533,611	112.4760	625,090	555,754	537,384	0	321	0	0	5.000	6.165	MON	2,316	27,788	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573			4	1.A	565,689	112.4760	662,668	589,164	569,821	0	448	0	0	5.000	6.133	MON	2,455	29,458	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506			4	1.A	952,645	112.4760	1,115,962	992,178	959,767	0	768	0	0	5.000	6.110	MON	4,134	49,609	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000			4	1.A	111,565	112.4760	115,634	102,807	109,396	0	(361)	0	0	5.000	3.277	MON	428	5,140	05/23/2012	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615			4	1.A	1,377,392	112.4760	1,614,707	1,435,601	1,388,721	0	1,364	0	0	5.000	6.056	MON	5,982	71,780	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730			4	1.A	1,115,729	112.4760	1,307,004	1,162,029	1,124,744	0	936	0	0	5.000	6.036	MON	4,842	58,101	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719			4	1.A	599,311	112.4760	702,567	624,638	603,782	0	548	0	0	5.000	6.151	MON	2,603	31,232	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735			4	1.A	750,191	112.4760	879,444	781,895	755,229	0	598	0	0	5.000	6.262	MON	3,258	39,095	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			4	1.A	132,426	103.6130	127,942	123,481	130,767	0	(245)	0	0	2.253	0.286	MON	232	2,975	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968			4	1.A	688,769	112.4760	807,439	717,877	693,799	0	658	0	0	5.000	6.183	MON	2,991	35,894	05/26/2004	04/01/2034
31404U-4J-6	FNMA POOL NO 779425			4	1.A	642,152	112.0480	727,246	649,049	643,001	0	(1)	0	0	5.500	5.770	MON	2,975	35,698	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427			4	1.A	1,027,464	112.8800	1,172,256	1,038,498	1,028,883	0	131	0	0	5.500	5.762	MON	4,760	57,117	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434			4	1.A	3,708,813	112.4760	4,348,878	3,866,494	3,740,032	0	3,318	0	0	5.000	6.038	MON	16,110	193,325	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435			4	1.A	701,672	113.2250	803,000	709,207	702,557	0	125	0	0	5.500	5.779	MON	3,251	39,006	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891			4	1.A	933,175	112.4760	1,093,954	972,611	940,527	0	688	0	0	5.000	6.088	MON	4,053	48,631	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191			4	1.A	1,042,978	113.1320	1,192,801	1,054,345	1,044,532	0	175	0	0	5.500	5.757	MON	4,832	57,989	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			4	1.A	157,336	100.9000	148,964	147,635	155,186	0	(386)	0	0	1.821	0.342	MON	224	3,155	11/07/2012	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			4	1.A	156,325	101.1210	147,355	145,721	154,348	0	(234)	0	0	2.243	0.253	MON	272	3,894	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906			4	1.A	1,061,083	112.4760	1,243,900	1,105,925	1,069,558	0	1,262	0	0	5.000	6.085	MON	4,608	55,296	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885			4	1.A	689,441	112.4760	808,227	718,577	694,113	0	534	0	0	5.000	6.252	MON	2,994	35,929	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890			4	1.A	769,332	112.4760	901,148	801,192	776,044	0	704	0	0	5.000	5.963	MON	3,338	40,060	05/26/2004	05/01/2034
31405N-RY-3	FNMA POOL NO 794403			4	1.A	216,783	100.3280	203,351	202,686	214,247	0	(456)	0	0	1.872	(0.017)	MON	316	4,174	11/07/2012	09/01/2034
31405U-Q7-7	FNMA POOL NO 799778			4	1.A	90,619	108.1030	89,133	82,452	89,001	0	(296)	0	0	5.500	3.133	MON	378	4,535	05/23/2012	11/01/2034
31406B-JY-7	FNMA POOL NO 804979			4	1.A	152,290	109.8560	152,223	138,566	148,950	0	(523)	0	0	5.500	3.588	MON	635	7,621	05/23/2012	12/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31406G-2N-8	FNMA POOL NO 809981			4	1.A	93,619	100.5880	88,185	87,669	92,684	0	(187)	0	0	1.960	(0.047)	MON	143	2,074	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064			4	1.A	245,389	112.4390	254,334	226,197	241,415	0	(617)	0	0	5.000	3.114	MON	942	11,310	05/23/2012	03/01/2035
31406G-ZR-3	FNMA POOL NO 809952			4	1.A	269,532	109.8680	270,344	246,064	265,315	0	(724)	0	0	5.500	3.064	MON	1,128	13,533	05/23/2012	02/01/2035
31406S-3U-5	FNMA POOL NO 819011			4	1.A	173,755	106.3510	172,774	162,456	171,890	0	(181)	0	0	2.308	0.381	MON	312	4,485	11/07/2012	05/01/2035
31407F-ED-8	FNMA POOL NO 829132			4	1.A	1,487,995	113.2380	1,721,010	1,519,816	1,491,819	0	347	0	0	5.500	6.139	MON	6,966	83,590	11/14/2005	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544			4	1.A	429,116	115.0860	497,487	432,274	429,288	0	20	0	0	6.000	6.196	MON	2,161	25,936	06/06/2006	06/01/2036
31407N-QM-8	FNMA POOL NO 835760			4	1.A	196,174	110.4550	201,586	182,505	194,199	0	(290)	0	0	4.500	2.293	MON	684	8,213	05/23/2012	09/01/2035
31407X-FF-3	FNMA POOL NO 843566			4	1.A	455,945	112.9130	525,831	465,696	457,058	0	155	0	0	5.500	6.164	MON	2,134	25,613	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019			4	1.A	2,862,937	113.0520	3,306,087	2,924,395	2,871,139	0	887	0	0	5.500	6.082	MON	13,403	160,842	11/14/2005	11/01/2035
31407X-X4-8	FNMA POOL NO 844181			4	1.A	27,676	113.1980	27,826	24,582	27,322	0	(70)	0	0	5.500	1.576	MON	113	1,352	04/01/2016	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131			4	1.A	1,364,711	113.2320	1,578,336	1,393,896	1,368,325	0	334	0	0	5.500	6.118	MON	6,389	76,664	11/14/2005	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185			4	1.A	3,689,620	113.1710	4,264,535	3,768,222	3,698,570	0	787	0	0	5.500	6.163	MON	17,271	207,252	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668			4	1.A	728,930	112.9870	841,343	744,637	730,769	0	218	0	0	5.500	6.150	MON	3,413	40,955	11/14/2005	12/01/2035
31409A-N7-0	FNMA POOL NO 865414			4	1.A	342,224	111.5350	348,773	312,703	335,250	0	(1,130)	0	0	5.500	3.835	MON	1,433	17,199	05/23/2012	01/01/2036
31409B-BV-8	FNMA POOL NO 865952			4	1.A	120,963	113.1960	138,484	122,340	121,089	0	16	0	0	5.500	5.820	MON	561	6,729	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			4	1.A	1,003,480	114.0790	1,136,062	995,855	1,001,822	0	(257)	0	0	6.000	5.699	MON	4,979	59,751	02/23/2006	03/01/2036
31409J-BF-6	FNMA POOL NO 872238			4	1.A	64,090	106.9110	62,609	58,562	63,289	0	35	0	0	5.500	2.913	MON	268	3,221	05/23/2012	04/01/2036
31409J-R7-7	FNMA POOL NO 872710			4	1.A	999,801	114.8870	1,162,538	1,011,897	1,001,068	0	127	0	0	6.000	6.300	MON	5,059	60,714	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201			4	1.A	218,390	115.3410	242,132	209,927	217,167	0	(192)	0	0	6.000	4.690	MON	1,050	12,596	01/13/2009	09/01/2036
31409V-R3-9	FNMA POOL NO 879906			4	1.A	119,835	104.9210	126,563	120,627	119,971	0	24	0	0	2.123	2.277	MON	213	2,873	04/04/2007	10/01/2033
31409W-XW-6	FNMA POOL NO 880993			4	1.A	100	100.0000	93	93	93	0	(1)	0	0	6.000	2.619	MON	0	6	05/23/2012	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901			4	1.A	5,093,640	104.7090	5,319,784	5,080,542	5,092,526	0	56	0	0	3.000	2.922	MON	12,701	152,416	10/10/2017	12/01/2046
3140J9-G3-8	FNMA POOL NO BM4973			4	1.A	9,616,282	107.5350	10,155,219	9,443,641	9,608,846	0	(1,660)	0	0	3.500	2.986	MON	27,544	330,527	04/18/2019	05/01/2043
3140JA-M9-6	FNMA POOL NO BM5783			4	1.A	3,279,941	107.3480	3,462,521	3,225,511	3,278,591	0	(223)	0	0	3.500	2.983	MON	9,408	112,893	04/18/2019	04/01/2047
3140JA-QA-9	FNMA POOL NO BM5848			4	1.A	21,108,341	108.1580	21,950,620	20,294,958	21,084,763	0	(5,227)	0	0	4.000	2.326	MON	67,650	811,798	05/07/2019	10/01/2048
3140Q8-KK-0	FNMA POOL NO CA1197			4	1.A	9,045,789	108.4090	9,412,749	8,682,627	9,034,832	0	(1,834)	0	0	4.000	2.821	MON	28,942	347,305	05/07/2019	02/01/2048
3140X4-NW-2	FNMA POOL NO FM1001			4	1.A FE	5,805,330	105.4280	5,926,893	5,621,745	5,800,011	0	(1,293)	0	0	3.000	2.055	MON	14,054	168,652	08/28/2019	12/01/2047
3140X4-SJ-6	FNMA POOL NO FM1001			4	1.A FE	5,078,880	107.8870	5,201,496	4,821,245	5,071,619	0	(1,741)	0	0	3.500	1.718	MON	14,062	168,744	08/28/2019	12/01/2047
31410B-C5-1	FNMA POOL NO 883992			4	1.A	210,475	115.5340	243,215	210,514	210,386	0	(21)	0	0	6.000	5.960	MON	1,053	12,631	04/01/2016	04/01/2036
31410B-C6-9	FNMA POOL NO 883993			4	1.A	75,507	113.5140	83,909	73,920	75,286	0	(33)	0	0	6.500	5.621	MON	400	4,805	04/01/2016	04/01/2036
31410C-SC-7	FNMA POOL NO 885315			4	1.A	170,853	112.7560	194,103	172,144	170,936	0	8	0	0	6.000	6.188	MON	861	10,328	06/06/2006	06/01/2036
31410F-5M-3	FNMA POOL NO 888352			4	1.A	86,034	113.4980	86,868	76,537	85,044	0	(179)	0	0	5.500	1.941	MON	351	4,209	04/01/2016	05/01/2037
31410F-VW-2	FNMA POOL NO 888129			4	1.A	154,709	113.4530	173,635	153,046	154,488	0	(35)	0	0	5.500	5.057	MON	701	8,417	04/01/2016	02/01/2037
31410F-VX-0	FNMA POOL NO 888130			4	1.A	237,230	112.4760	261,835	232,792	236,314	0	(121)	0	0	5.000	4.404	MON	970	11,639	07/24/2009	10/01/2034
31410G-ML-4	FNMA POOL NO 888763			4	1.A	360,460	102.7060	345,704	336,597	357,581	0	(528)	0	0	1.544	(0.420)	MON	433	6,209	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			4	1.A	14,871	100.6190	14,183	14,095	14,195	0	(119)	0	0	5.000	3.033	MON	59	705	04/20/2010	01/01/2023
31410K-JY-1	FNMA POOL NO 889579			4	1.A	1,754,404	115.5260	2,024,912	1,752,776	1,753,600	0	(98)	0	0	6.000	5.885	MON	8,764	105,166	08/18/2008	05/01/2038
31410K-NW-0	FNMA POOL NO 889705			4	1.A	2,180,677	113.7060	2,533,799	2,228,378	2,184,299	0	441	0	0	5.500	6.240	MON	10,213	122,561	06/25/2008	06/01/2038
31410K-NY-6	FNMA POOL NO 889707			4	1.A	1,305,381	115.1880	1,495,464	1,298,281	1,303,599	0	(209)	0	0	6.000	5.781	MON	6,491	77,897	06/20/2008	12/01/2035
31410P-RR-6	FNMA POOL NO 893396			4	1.A	76,831	107.8570	74,849	69,396	75,861	0	(192)	0	0	6.000	2.929	MON	347	4,164	05/23/2012	08/01/2036
31410T-ME-2	FNMA POOL NO 896857			4	1.A	6,284	100.0090	5,770	5,770	5,777	0	(86)	0	0	5.500	2.182	MON	26	317	05/23/2012	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248			4	1.A	130,859	113.4090	142,441	125,599	130,156	0	(68)	0	0	6.000	4.551	MON	628	7,536	01/13/2009	11/01/2036
31410U-NH-1	FNMA POOL NO 897792			4	1.A	61,297	115.3090	71,237	61,779	61,319	0	3	0	0	6.000	6.244	MON	309	3,707	07/26/2007	09/01/2036
31411J-WF-9	FNMA POOL NO 909746			4	1.A	582,738	113.7530	605,724	532,491	575,768	0	(676)	0	0	5.500	3.035	MON	2,441	29,287	05/23/2012	02/01/2037
31411S-7M-2	FNMA POOL NO 914500			4	1.A	99,752	109.5300	105,025	95,887	99,216	0	(89)	0	0	6.000	4.703	MON	479	5,753	01/13/2009	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862			4	1.A	76,897	111.3050	86,866	78,043	76,985	0	14	0	0	6.000	6.478	MON	390	4,683	07/09/2007	04/01/2037
31412P-GM-7	FNMA POOL NO 930904			4	1.A	140,780	103.3560	135,660	131,255	134,104	0	(1,068)	0	0	4.500	2.114	MON	492	5,907	05/23/2012	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452			4	1.A	254,068	105.2050	251,662	239,211	244,168	0	(1,333)	0	0	4.000	2.342	MON	797	9,568	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			4	1.A	343,018	110.1500	368,787	334,804	341,929	0	(99)	0	0	4.500	3.856	MON	1,256	15,066	01/21/2011	12/01/2039
31412S-BG-9	FNMA POOL NO 933039			4	1.A	7,928	109.6450	7,597	6,929	7,845	0	(14)	0	0	6.000	0.755	MON	35	416	04/01/2016	10/01/2037
31412T-MH-3	FNMA POOL NO 934260			4	1.A	363,020	112.8560	393,223	348,429	361,076	0	(133)	0	0	6.000	4.772	MON	1,742	20,906	01/13/2009	06/01/2038
31412T-TW-3	FNMA POOL NO 934465			4	1.A	15,704	102.0510	16,529	16,197	16,006	0	63	0	0	5.000	6.213	MON	67	810	10/15/2008	09/01/2023
31412V-JX-7	FNMA POOL NO 935978			4	1.A	495,952	105.2980	491,691	466,950	478,841	0	(2,417)	0	0	4.000	1.993	MON	1,557	18,678	05/23/2012	05/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412X-4T-8	FNMA POOL NO 938334			4	1.A	33,644	100.4720	31,432	31,284	31,450	0	(351)	0	0	6.000	2.948	MON	156	1,877	05/23/2012	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410			4	1.A	10,489	100.1360	9,766	9,753	9,812	0	(110)	0	0	6.000	2.672	MON	49	585	05/23/2012	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458			4	1.A	30,517	100.5010	28,518	28,376	28,528	0	(359)	0	0	6.000	2.929	MON	142	1,703	05/23/2012	07/01/2022
31413A-JU-8	FNMA POOL NO 939575			4	1.A	4,268	100.0380	3,920	3,919	3,945	0	(49)	0	0	5.500	2.083	MON	18	216	05/23/2012	07/01/2022
31413D-5W-3	FNMA POOL NO 942861			4	1.A	426,670	113.3130	436,157	384,914	420,937	0	(1,120)	0	0	6.000	3.294	MON	1,925	23,095	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047			4	1.A	31,533	100.4990	29,468	29,321	29,470	0	(351)	0	0	6.000	3.033	MON	147	1,759	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121			4	1.A	18,312	100.2820	17,076	17,027	17,116	0	(199)	0	0	6.000	2.977	MON	85	1,022	05/23/2012	07/01/2022
31413J-ZJ-6	FNMA POOL NO 947245			4	1.A	44,973	106.0320	43,019	40,571	44,635	0	(67)	0	0	6.000	1.628	MON	203	2,434	05/23/2012	10/01/2037
31413M-HH-3	FNMA POOL NO 949432			4	1.A	49,729	101.5390	47,006	46,294	46,930	0	(429)	0	0	4.500	2.024	MON	174	2,083	05/23/2012	05/01/2023
31413T-ZB-1	FNMA POOL NO 955338			4	1.A	46,739	100.9930	43,361	42,934	43,364	0	(467)	0	0	5.500	3.189	MON	197	2,361	05/23/2012	02/01/2023
31414A-MH-2	FNMA POOL NO 960360			4	1.A	11,935	100.1820	10,978	10,958	11,076	0	(146)	0	0	5.500	2.346	MON	50	603	05/23/2012	11/01/2022
31414C-GW-2	FNMA POOL NO 962013			4	1.A	532,942	111.8400	542,516	485,083	525,619	0	(1,352)	0	0	5.500	3.327	MON	2,223	26,680	04/17/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465			4	1.A	56,325	113.5120	65,429	57,640	56,428	0	13	0	0	5.500	6.282	MON	264	3,170	10/31/2008	06/01/2038
31414F-YS-4	FNMA POOL NO 965221			4	1.A	11,291	100.7810	11,737	11,646	11,501	0	47	0	0	5.000	6.331	MON	49	582	10/15/2008	09/01/2023
31414H-H5-9	FNMA POOL NO 966552			4	1.A	877,465	115.8940	976,497	842,578	872,953	0	(328)	0	0	6.000	4.689	MON	4,213	50,555	01/13/2009	01/01/2038
31414H-YA-9	FNMA POOL NO 967005			4	1.A	19,203	100.4920	17,717	17,631	17,817	0	(191)	0	0	5.500	2.666	MON	81	970	05/23/2012	12/01/2022
31414L-3M-8	FNMA POOL NO 969804			4	1.A	71,779	101.4660	66,903	65,936	66,879	0	(824)	0	0	5.500	2.318	MON	302	3,627	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672			4	1.A	76,756	113.4010	89,074	78,548	76,870	0	9	0	0	5.500	6.451	MON	360	4,320	10/31/2008	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450			4	1.A	108,873	114.6340	118,475	103,350	108,226	0	(105)	0	0	7.000	5.181	MON	603	7,235	02/29/2008	02/01/2038
31414S-AC-7	FNMA POOL NO 974403			4	1.A	22,123	101.7450	20,602	20,248	20,624	0	(253)	0	0	4.500	1.074	MON	76	911	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067			4	1.A	20,794	101.0800	20,702	20,481	20,485	0	(39)	0	0	5.500	5.055	MON	94	1,126	10/06/2008	08/01/2023
31415A-T3-5	FNMA POOL NO 981270			4	1.A	51,833	101.4900	48,587	47,873	48,684	0	(513)	0	0	5.000	1.749	MON	199	2,394	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305			4	1.A	339,456	113.3120	369,185	325,813	337,593	0	(105)	0	0	6.000	4.793	MON	1,629	19,549	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350			4	1.A	37,512	101.6170	35,485	34,920	35,397	0	(337)	0	0	4.500	1.879	MON	131	1,572	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			4	1.A	28,627	100.8150	26,867	26,649	27,020	0	(257)	0	0	4.500	1.829	MON	100	1,199	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758			4	1.A	49,797	102.7160	52,756	51,361	50,860	0	156	0	0	5.000	5.961	MON	214	2,568	10/15/2008	07/01/2023
31415L-U4-7	FNMA POOL NO 983603			4	1.A	41,069	101.1470	38,366	37,931	38,668	0	(384)	0	0	5.000	1.477	MON	158	1,897	05/23/2012	05/01/2023
31415S-KF-8	FNMA POOL NO 987794			4	1.A	32,047	101.4260	33,526	33,055	32,678	0	118	0	0	5.000	6.140	MON	138	1,653	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425			4	1.A	31,935	101.3310	33,377	32,939	32,583	0	119	0	0	5.000	5.996	MON	137	1,647	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906			4	1.A	105,193	102.8150	99,350	96,630	98,640	0	(1,029)	0	0	5.500	2.308	MON	443	5,315	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			4	1.A	175,767	102.8220	166,015	161,459	164,937	0	(1,891)	0	0	5.500	2.185	MON	740	8,880	05/23/2012	08/01/2023
31415X-5A-5	FNMA POOL NO 992841			4	1.A	18,834	100.6470	17,408	17,296	17,761	0	(144)	0	0	4.500	1.233	MON	65	778	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678			4	1.A	21,802	109.0250	22,814	20,926	21,710	0	(3)	0	0	6.000	4.501	MON	105	1,256	01/13/2009	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530			4	1.A	67,822	103.2450	65,285	63,233	64,625	0	(573)	0	0	4.500	1.865	MON	237	2,845	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			4	1.A	478,282	112.5580	489,858	435,205	472,365	0	(802)	0	0	5.000	2.776	MON	1,813	21,760	11/07/2012	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947			4	1.A	9,085	100.3320	8,370	8,343	8,626	0	(48)	0	0	4.500	0.602	MON	31	375	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			4	1.A	22,238	100.7400	20,573	20,422	21,036	0	(170)	0	0	4.500	1.178	MON	77	919	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393			4	1.A	559,645	110.1500	608,627	552,544	558,455	0	(79)	0	0	4.500	4.173	MON	2,072	24,865	03/03/2010	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266			4	1.A	5,444,047	109.0740	5,904,825	5,413,595	5,438,383	0	(181)	0	0	4.000	3.859	MON	18,045	216,544	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267			4	1.A	3,074,629	109.0740	3,323,009	3,046,564	3,070,126	0	(147)	0	0	4.000	3.782	MON	10,155	121,863	07/26/2011	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017			4	1.A	1,195,082	107.2740	1,207,369	1,125,500	1,188,421	0	137	0	0	3.500	1.997	MON	3,283	39,392	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			4	1.A	1,669,926	105.3680	1,662,420	1,577,728	1,659,632	0	325	0	0	3.000	1.747	MON	3,944	47,332	10/01/2012	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315			4	1.A	850,229	105.3680	851,688	808,298	845,773	0	313	0	0	3.000	1.857	MON	2,021	24,249	10/05/2012	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931			4	1.A	1,092,506	105.2980	1,175,363	1,116,225	1,094,618	0	(40)	0	0	3.000	3.390	MON	2,791	33,487	05/09/2014	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374			4	1.A	1,900,917	108.1720	2,007,590	1,855,924	1,895,193	0	(103)	0	0	3.500	3.105	MON	5,413	64,957	09/21/2015	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676			4	1.A	454,165	108.1720	478,276	442,144	452,656	0	(59)	0	0	3.500	3.050	MON	1,290	15,475	09/03/2014	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576			4	1.A	1,081,906	110.1110	1,100,646	999,583	1,068,327	0	(442)	0	0	4.500	3.021	MON	3,748	44,981	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			4	1.A	227,997	110.1110	231,946	210,649	226,342	0	(345)	0	0	4.500	2.154	MON	790	9,479	05/23/2012	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804			4	1.A	79,415	105.2050	78,600	74,711	76,553	0	(399)	0	0	4.000	1.856	MON	249	2,988	05/23/2012	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175			4	1.A	913,010	105.3680	929,629	882,269	909,563	0	227	0	0	3.000	2.253	MON	2,206	26,468	09/12/2012	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771			4	1.A	1,698,464	104.7090	1,716,490	1,639,296	1,695,882	0	302	0	0	3.000	2.022	MON	4,098	49,179	09/16/2016	10/01/2046
31418Q-TE-3	FNMA POOL NO AD3248			4	1.A	289,447	105.2980	286,960	272,520	278,796	0	(1,345)	0	0	4.000	2.257	MON	908	10,901	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			4	1.A	276,499	105.2980	274,123	260,330	266,417	0	(1,642)	0	0	4.000	2.270	MON	868	10,413	05/23/2012	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418R-GH-8	FNMA POOL NO AD3799			4	1.A	874,125	110.1490	887,971	806,152	864,322	0	(1,843)	0	0	4.500	2.873	MON	3,023	36,277	05/23/2012	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623			4	1.A	73,759	105.2980	73,125	69,446	71,396	0	(321)	0	0	4.000	1.616	MON	231	2,778	05/23/2012	04/01/2025
31418U-B7-8	FNMA POOL NO AD6361			4	1.A	362,828	110.1490	368,575	334,614	360,029	0	(583)	0	0	4.500	2.275	MON	1,255	15,058	05/23/2012	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			4	1.A	691,325	110.1490	702,275	637,566	685,647	0	(387)	0	0	4.500	2.430	MON	2,391	28,691	05/23/2012	08/01/2040
31419B-DA-0	FNMA POOL NO AE0996			4	1.A	3,263,382	109.0740	3,536,294	3,242,105	3,259,709	0	(166)	0	0	4.000	3.836	MON	10,807	129,684	06/14/2011	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017			4	1.A	1,015,509	110.1490	1,031,595	936,542	1,002,821	0	(2,335)	0	0	4.500	3.074	MON	3,512	42,144	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			4	1.A	608,776	109.0030	613,875	563,172	602,633	0	153	0	0	4.000	2.365	MON	1,877	22,527	11/07/2012	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577			4	1.A	2,745,525	110.1490	2,789,014	2,532,029	2,721,687	0	(1,361)	0	0	4.500	2.568	MON	9,495	113,941	05/23/2012	11/01/2040
35563P-KG-3	FREDDIE MAC CMO			4	1.B FE	32,556,747	104.3120	33,448,184	32,065,415	32,221,510	0	(269,876)	0	0	3.500	2.866	MON	93,524	1,122,290	05/08/2019	08/25/2058
35563P-NN-5	FREDDIE MAC CMO			4	1.B FE	42,177,491	102.8080	41,636,130	40,498,936	42,134,216	0	142,968	0	0	2.500	1.653	MON	84,373	1,012,473	03/05/2020	08/25/2059
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						680,962,165	XXX	727,660,946	678,771,491	680,829,485	0	50,894	0	0	XXX	XXX	XXX	2,067,171	24,784,796	XXX	XXX
3136A7-MN-9	FANNIEMAE-ACES CMBS			4	1.A FE	2,766,524	100.4240	2,976,354	2,963,802	2,949,396	0	24,436	0	0	2.349	3.363	MON	5,803	74,816	01/07/2014	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS			4	1.A FE	3,923,859	100.0000	4,135,139	4,135,139	4,116,021	0	24,537	0	0	2.377	3.167	MON	8,191	106,015	02/12/2014	05/25/2022
3136AM-KZ-1	FANNIE MAE CMBS			4	1.A FE	26,079,592	102.4920	25,795,420	25,168,227	25,470,985	0	(111,864)	0	0	2.532	2.003	MON	53,105	688,433	08/03/2016	09/25/2024
3136AR-SS-3	FANNIE MAE CMBS Agency			4	1.A FE	9,594,429	103.4930	9,831,807	9,500,000	9,535,066	0	(11,328)	0	0	2.469	2.347	MON	19,546	234,555	05/11/2016	04/25/2026
3136AR-TE-8	FANNIE MAE CMBS			4	1.A FE	71,702,485	104.0670	73,881,713	70,994,577	71,237,619	0	(84,257)	0	0	2.702	2.575	MON	159,856	1,918,274	03/08/2016	02/25/2026
3136AR-XR-4	FANNIE MAE CMBS			4	1.A FE	20,198,305	103.7810	20,756,240	20,000,000	20,070,458	0	(23,797)	0	0	2.576	2.455	MON	42,933	515,200	04/12/2016	03/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI			4	1.A FE	7,527,249	104.0070	8,082,174	7,770,806	7,637,660	0	19,885	0	0	2.496	2.882	MON	16,163	226,441	12/07/2016	09/25/2026
3136B1-LF-9	FANNIE MAE CMBS			4	1.A FE	28,657,098	109.6940	32,469,335	29,600,000	28,906,497	0	70,694	0	0	3.086	3.422	MON	76,121	926,881	03/13/2018	02/25/2030
3136B4-KB-3	FANNIE MAE CMBS			4	1.A FE	5,811,094	109.8250	6,314,938	5,750,000	5,792,674	0	(7,076)	0	0	3.273	3.138	MON	15,683	188,198	04/16/2019	02/25/2029
3137AX-HP-1	FREDDIE MAC CMBS			4	1.A FE	3,041,633	101.0020	3,012,015	2,982,134	2,981,650	0	(7,318)	0	0	2.573	2.331	MON	6,394	76,730	01/04/2013	09/25/2022
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1.A FE	2,764,102	101.9470	3,058,406	3,000,000	2,964,602	0	27,257	0	0	2.615	3.604	MON	6,538	78,450	08/19/2013	01/25/2023
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1.A FE	7,786,871	102.4060	8,161,368	7,969,612	7,929,364	0	19,577	0	0	3.250	3.533	MON	21,584	259,012	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			4	1.A FE	8,762,760	102.9600	9,266,382	9,000,000	8,944,749	0	25,043	0	0	3.310	3.635	MON	24,825	297,900	09/12/2013	05/25/2023
3137BK-GK-0	FREDDIE MAC CMBS AGENCY			4	1.A FE	7,217,818	111.6340	7,900,365	7,077,000	7,156,919	0	(10,325)	0	0	3.511	3.340	MON	20,706	248,473	07/08/2015	04/25/2030
3137BL-AC-2	FREDDIE MAC CMBS			4	1.A FE	26,978,553	106.2320	26,743,830	25,175,000	25,840,475	0	(206,481)	0	0	3.284	2.397	MON	68,896	826,747	02/25/2016	06/25/2025
3137BN-6G-4	FEDERAL HOME LN MTG CORP MULTI CMBS			4	1.A FE	82,399,360	105.8700	84,695,600	80,000,000	80,937,260	0	(270,077)	0	0	2.995	2.631	MON	199,667	2,395,989	03/15/2016	12/25/2025
3137BP-VN-6	FREDDIE MAC CMBS			4	1.A FE	29,867,941	109.7820	31,836,751	29,000,000	29,553,663	0	(60,376)	0	0	3.080	2.826	MON	74,433	893,200	06/01/2016	01/25/2031
3137BS-P8-0	FREDDIE MAC Agency CMBS			4	1.A FE	8,857,295	104.7550	9,008,930	8,600,000	8,721,808	0	(27,636)	0	0	2.724	2.372	MON	19,522	234,264	10/26/2016	08/25/2026
3137BS-RF-2	FREDDIE MAC CMBS AGENCY			4	1.C FE	10,299,350	107.0420	10,704,220	10,000,000	10,144,260	0	(32,232)	0	0	3.172	2.815	MON	26,433	317,200	11/15/2016	09/25/2026
3137FD-ET-5	FREDDIE MAC FREDDIE MAC Agency CMBS			4	1.A FE	5,149,895	114.5320	5,726,610	5,000,000	5,113,323	0	(9,754)	0	0	3.459	3.203	MON	14,413	172,950	01/11/2018	11/25/2032
3137FG-6T-7	FREDDIE MAC CMBS Agency			4	1.A FE	35,125,405	117.0460	40,966,065	35,000,000	35,084,303	0	(12,157)	0	0	3.750	3.725	MON	109,375	1,312,500	06/07/2018	04/25/2033
3137FH-2A-0	FREDDIE MAC CMBS Agency			4	1.A FE	15,013,740	116.4450	17,466,705	15,000,000	15,004,188	0	(2,980)	0	0	3.700	3.698	MON	46,250	555,000	08/14/2018	06/25/2033
3137FJ-XV-6	FREDDIE MAC CMBS			4	1.A FE	28,656,854	114.9710	28,426,456	24,725,000	27,686,936	0	(416,161)	0	0	4.050	2.101	MON	83,447	1,001,363	08/15/2019	09/25/2028
3137FJ-YH-6	FREDDIE MAC CMBS			4	1.A FE	10,850,000	112.0160	11,201,550	10,000,000	10,630,164	0	(89,252)	0	0	3.650	2.590	MON	30,417	365,000	06/24/2019	09/25/2028
3137FK-SH-0	FREDDIE MAC CMBS			4	1.A FE	28,787,828	113.6590	30,885,724	27,174,000	28,365,825	0	(166,239)	0	0	3.859	3.115	MON	87,387	1,048,645	08/16/2019	11/25/2028
3137FK-ZZ-2	FREDDIE MAC CMBS			4	1.A FE	8,386,250	112.7760	9,022,048	8,000,000	8,284,636	0	(38,544)	0	0	3.690	3.103	MON	24,600	295,200	04/12/2019	01/25/2029
3137FL-6V-1	FREDDIE MAC CMBS			4	1.A FE	109,511,163	111.4280	118,113,648	106,000,000	108,571,605	0	(361,640)	0	0	3.600	3.190	MON	318,000	3,816,000	09/17/2019	01/25/2029
3137FL-MV-3	FREDDIE MAC CMBS			4	1.A FE	28,335,281	111.1600	30,680,132	27,600,000	28,137,990	0	(74,831)	0	0	3.422	3.099	MON	78,706	944,472	04/12/2019	02/25/2029
3137FL-N9-1	FREDDIE MAC CMBS			4	1.A FE	10,299,830	111.7510	11,175,080	10,000,000	10,221,031	0	(30,263)	0	0	3.505	3.141	MON	29,208	350,500	04/17/2019	03/25/2029
3137FL-YK-4	FREDDIE MAC CMBS			4	1.A FE	25,953,304	113.9270	28,709,629	25,200,000	25,834,072	0	(46,611)	0	0	3.542	3.286	MON	74,382	892,588	05/08/2019	03/25/2034
3137FN-AY-6	FREDDIE MAC CMBS			4	1.A FE	25,748,450	102.6370	25,659,228	25,000,000	25,563,512	0	(79,078)	0	0	2.654	2.289	MON	55,292	663,500	08/08/2019	06/25/2029
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1			4	1.A FE	169,733,510	123.7600	199,105,269	160,880,146	169,041,306	0	(210,279)	0	0	4.492	4.116	MON	120,453	7,485,893	10/16/2018	11/25/2055
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS			4	1.B	170,053,343	119.7500	193,204,654	161,340,003	169,406,785	0	(263,103)	0	0	4.320	3.989	MON	116,180	6,982,566	07/26/2019	10/25/2052
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO			4	1.B	174,069,051	119.4000	199,909,748	167,428,600	173,178,077	0	(329,281)	0	0	4.439	4.132	MON	123,873	7,455,559	07/26/2019	11/25/2052
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan				1.A Z	24,616,335	104.8570	25,811,842	24,616,335	24,616,335	0	0	0	0	3.380	3.403	MON	36,979	832,032	10/20/2015	10/15/2035
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,234,526,557	XXX	1,354,695,375	1,191,650,381	1,225,631,214	0	(2,771,511)	0	0	XXX	XXX	XXX	2,215,361	44,680,546	XXX	XXX
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK			2	1.D FE	8,094,305	106.7360	8,538,880	8,000,000	8,034,653	0	(20,773)	0	0	5.000	4.710	FA	166,667	400,000	01/24/2014	08/01/2043
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE				1.G FE	4,270,082	104.1130	4,409,186	4,235,000	4,250,037	0	(3,373)	0	0	3.163	2.995	MS	39,442	133,953	12/02/2016	09/15/2025
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE			2	1.F FE	13,641,460	107.0860	14,992,040	14,000,000	13,708,451	0	10,213	0	0	4.000	4.162	JD	46,667	560,000	06/10/2014	06/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M			2	1.D FE	21,531,118	107.3750	23,085,625	21,500,000	21,512,462	0	(6,423)	0	0	4.000	3.966	JJ	430,000	860,000	10/20/2014	01/01/2044
047061-DD-5	ATHENS-CLARKE CNTY GA WTR & SW CORPORATE			2	1.B FE	1,499,560	109.8100	1,526,359	1,390,000	1,430,838	0	(12,830)	0	0	4.000	2.969	JJ	27,800	55,600	04/01/2016	01/01/2037
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.C FE	90,692,807	161.9480	120,938,718	74,677,500	88,942,171	0	(334,227)	0	0	6.263	4.871	AO	1,169,263	4,677,052	01/18/2019	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.D FE	5,037,963	119.9130	5,102,298	4,255,000	4,766,742	0	(56,936)	0	0	6.793	3.803	AO	72,261	301,949	05/25/2018	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.D FE	8,763,651	150.0860	12,914,900	8,605,000	8,726,638	0	(6,200)	0	0	6.918	6.749	AO	148,823	595,294	04/27/2015	04/01/2040
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP MUNI				1.D FE	669,983	175.1260	788,067	450,000	644,572	0	(4,270)	0	0	7.043	4.233	AO	7,923	31,694	04/27/2015	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.E FE	811,679	176.8430	972,637	550,000	785,567	0	(4,391)	0	0	6.907	4.259	AO	9,497	37,989	04/27/2015	10/01/2050
072024-TP-7	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1.D FE	3,910,397	110.4170	4,124,075	3,735,000	3,814,347	0	(33,177)	0	0	5.000	4.000	AO	46,688	186,750	06/05/2015	04/01/2054
072024-UG-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1.C FE	10,396,995	112.6150	11,824,575	10,500,000	10,402,945	0	1,310	0	0	4.000	4.050	AO	105,000	420,000	01/26/2017	04/01/2056
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK			2	1.E FE	3,792,798	108.3680	4,063,800	3,750,000	3,766,359	0	(9,206)	0	0	5.125	4.849	AO	48,047	192,188	01/10/2014	10/01/2043
130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1.A FE	4,411,755	153.2560	5,363,960	3,500,000	4,284,617	0	(21,245)	0	0	5.000	3.575	MN	29,167	175,000	05/26/2015	05/01/2045
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1.A FE	5,687,393	144.6810	6,148,943	4,250,000	5,432,067	0	(52,185)	0	0	5.000	2.930	MS	62,569	212,500	10/18/2016	03/15/2039
130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE MUNI				1.A FE	22,717,787	159.0020	23,293,793	14,650,000	22,656,620	0	(61,167)	0	0	5.000	2.296	MN	122,083	366,250	09/30/2021	05/01/2049
130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE MUNI				1.A FE	22,276,140	161.4650	22,605,100	14,000,000	22,224,212	0	(51,928)	0	0	5.000	2.248	AO	175,000	255,000	10/28/2021	04/01/2051
13032U-KD-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	2,986,560	112.6500	3,379,500	3,000,000	2,988,529	0	464	0	0	4.000	4.031	FA	45,333	120,000	12/07/2016	08/15/2039
13032U-MQ-8	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	6,176,370	113.5700	6,814,200	6,000,000	6,106,431	0	(18,059)	0	0	4.000	3.627	MN	40,000	240,000	12/05/2017	11/01/2051
13032U-QR-2	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	3,806,579	114.8320	4,133,952	3,600,000	3,743,035	0	(21,782)	0	0	4.000	3.251	MN	18,400	144,000	12/20/2017	11/15/2040
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	5,000,000	109.1850	5,459,250	5,000,000	5,000,000	0	0	0	0	4.250	4.249	AO	53,125	212,500	07/17/2014	10/01/2044
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK			2	1.F FE	10,026,439	107.6330	10,763,300	10,000,000	10,009,685	0	(5,860)	0	0	5.000	4.933	FA	188,889	500,000	01/24/2014	08/15/2052
13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE			2	1.D FE	2,530,643	114.2960	2,794,537	2,445,000	2,505,125	0	(8,768)	0	0	4.000	3.545	FA	40,750	97,800	03/05/2018	08/01/2047
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1.D FE	24,375,675	110.1400	26,697,936	24,240,000	24,309,026	0	(22,912)	0	0	4.000	3.891	MN	161,600	969,600	04/01/2016	11/01/2038
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1.D FE	2,563,893	110.9520	2,873,657	2,590,000	2,567,728	0	716	0	0	4.000	4.063	MN	17,267	103,600	07/16/2015	11/01/2043
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE				1.B FE	40,826,806	137.1070	55,363,807	40,380,000	40,707,676	0	(13,231)	0	0	5.491	5.412	MN	369,544	2,217,266	09/07/2012	11/01/2039
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1.B FE	19,812,600	113.1440	22,628,800	20,000,000	19,830,276	0	3,467	0	0	4.000	4.052	MN	133,333	800,000	08/05/2015	11/01/2050
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2	1.D FE	15,653,850	109.6440	16,446,600	15,000,000	15,313,525	0	(71,222)	0	0	4.000	3.441	JJ	276,667	600,000	10/13/2016	01/15/2045
160853-VC-8	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2,4	1.D FE	12,855,000	108.4090	13,935,977	12,855,000	12,855,000	0	0	0	0	3.204	3.204	JJ	244,836	0	05/21/2021	01/15/2051
16557H-EA-9	CHESTER COUNTY HOSPITAL PA CORPORATE MUN			2	1.C FE	2,058,160	113.7010	2,234,225	1,965,000	2,029,134	0	(9,965)	0	0	4.000	3.370	AO	19,650	78,600	12/05/2017	10/01/2042
167593-AN-2	CHICAGO ILL O HARE INTL ARPT CORPORATE M				1.F FE	517,074	149.6390	576,110	385,000	491,756	0	(4,247)	0	0	6.395	4.115	JJ	12,310	24,621	04/27/2015	01/01/2040
167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	46,369,300	114.3550	53,746,850	47,000,000	46,360,052	0	(4,382)	0	0	4.375	4.425	JJ	1,028,125	2,056,250	02/13/2019	01/01/2053
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F			2	1.F FE	1,268,258	104.3360	1,293,766	1,240,000	1,247,208	0	(7,243)	0	0	5.000	4.373	JJ	31,000	62,000	04/01/2016	01/01/2039
167593-SU-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	1,987,500	109.5970	2,191,940	2,000,000	1,990,042	0	416	0	0	4.125	4.166	JJ	41,250	82,500	10/13/2015	01/01/2040
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	827,091	115.4810	860,333	745,000	794,053	0	(11,326)	0	0	5.000	3.229	JJ	18,625	37,250	11/04/2016	01/01/2041
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	13,215,480	117.3500	14,921,053	12,715,000	13,045,969	0	(58,754)	0	0	5.000	4.407	JJ	317,875	635,750	12/01/2016	01/01/2052
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI				1.C FE	34,753,586	140.9340	43,830,474	31,100,000	33,566,473	0	(160,505)	0	0	6.899	5.895	JD	178,799	2,145,589	01/01/2013	12/01/2040
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI				1.C FE	530,426	138.4480	613,325	443,000	508,381	0	(3,746)	0	0	6.200	4.640	JD	2,289	27,466	01/29/2016	12/01/2040
18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI			2	1.F FE	8,374,625	108.9300	9,259,050	8,500,000	8,409,897	0	5,323	0	0	4.250	4.361	JJ	180,625	361,250	03/19/2014	07/01/2034
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI			2	1.F FE	4,426,798	108.8630	4,920,608	4,520,000	4,451,142	0	3,667	0	0	4.250	4.401	JJ	96,050	192,100	03/19/2014	07/01/2035
19648A-T4-7	COLORADO ST HLTH FACS AUTH REV CORPORATE			2	1.C FE	9,784,388	108.0190	9,640,696	8,925,000	9,640,629	0	(143,759)	0	0	4.000	0.591	MN	45,617	178,500	07/07/2021	11/15/2034
196632-U2-7	COLORADO SPRINGS COLO UTILS CORPORATE MU			2	1.C FE	6,045,300	119.1960	5,959,800	5,000,000	5,915,983	0	(94,593)	0	0	4.000	1.760	MN	25,556	200,000	07/29/2020	11/15/2045
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI				1.E FE	27,000,000	135.0290	36,457,830	27,000,000	27,000,000	0	0	0	0	6.218	6.217	JD	139,905	1,678,860	11/04/2009	06/01/2039
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M				1.D FE	30,705,017	118.4270	35,995,887	30,395,000	30,540,269	0	(21,238)	0	0	5.459	5.361	MN	276,544	1,659,263	01/01/2013	11/01/2030
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1.B FE	20,021,175	137.4830	27,496,600	20,000,000	20,017,788	0	(456)	0	0	4.874	4.867	MN	162,467	974,800	11/13/2013	11/01/2043
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE			2	1.E FE	24,701,320	106.0440	26,617,044	25,100,000	24,769,463	0	10,793	0	0	4.125	4.225	MN	172,563	1,035,375	07/30/2014	11/01/2039
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP CORPORATE				1.E FE	8,693,673	102.0030	8,797,759	8,625,000	8,690,787	0	(1,981)	0	0	2.919	2.873	MN	41,961	251,764	07/31/2020	11/01/2050
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN				1.B FE	21,056,863	148.7000	30,409,150	20,450,000	20,923,639	0	(15,145)	0	0	5.999	5.788	JD	102,233	1,226,796	04/27/2015	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORATE MUN				1.B FE	602,074	140.1200	679,582	485,000	586,426	0	(2,595)	0	0	5.022	3.698	JD	2,030	24,357	04/27/2015	12/01/2048
235416-6X-7	DALLAS TEX WTRWKS & SWR SYS CORPORATE MU			2	1.B FE	255,955	110.5340	265,282	240,000	249,228	0	(2,299)	0	0	4.000	2.909	AO	2,400	9,600	04/01/2016	10/01/2040
249182-LN-4	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1.F FE	11,945,497	113.9560	13,634,835	11,965,000	11,946,419	0	544	0	0	4.000	4.011	JD	39,883	478,600	08/16/2018	12/01/2043
249182-LP-9	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1.F FE	29,582,846	112.5760	33,457,587	29,720,000	29,589,125	0	2,225	0	0	4.000	4.025	JD	99,067	1,188,800	08/27/2018	12/01/2048
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE				1.B FE	2,476,256	127.5630	3,125,294	2,450,000	2,467,232	0	(1,696)	0	0	5.591	5.481	JD	11,415	136,980	04/01/2016	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE				1.B FE	10,601,880	130.6880	11,108,480	8,500,000	9,778,867	0	(105,603)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M				1.C FE	20,417,903	138.4350	28,116,149	20,310,000	20,392,772	0	(3,710)	0	0	5.522	5.481	AO	280,380	1,121,518	04/27/2015	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M				1.B FE	4,833,696	148.4530	6,828,838	4,600,000	4,832,933	0	(252)	0	0	4.814	4.576	AO	55,361	221,444	03/25/2019	10/01/2114

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1.C FE	17,038,371	108.9230	18,211,926	16,720,000	16,879,685	0	(54,603)	0	0	4.000	3.630	AO	167,200	668,800	04/01/2016	10/01/2041
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE			2	1.D FE	2,048,500	110.7460	2,214,920	2,000,000	2,016,713	0	(5,042)	0	0	4.000	3.710	FA	33,333	80,000	12/10/2014	02/01/2039
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M				1.B FE	4,100,000	142.9600	5,861,360	4,100,000	4,100,000	0	0	0	0	5.874	5.874	JD	20,070	240,834	02/11/2010	06/01/2040
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE			2	1.C FE	335,334	109.2320	349,542	320,000	328,633	0	(2,296)	0	0	4.000	3.179	JJ	6,400	12,800	04/01/2016	07/01/2038
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1.C FE	8,143,061	107.6020	8,608,160	8,000,000	8,066,324	0	(26,390)	0	0	4.000	3.630	MN	40,889	320,000	01/08/2015	05/15/2044
303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1.C FE	6,744,007	113.6270	7,488,019	6,590,000	6,700,153	0	(15,085)	0	0	4.000	3.702	MN	33,682	263,600	08/30/2018	05/15/2048
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	3,729,896	108.3170	4,007,729	3,700,000	3,708,648	0	(3,232)	0	0	4.000	3.901	JJ	74,000	148,000	08/01/2014	07/01/2037
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	3,921,957	108.2530	4,221,867	3,900,000	3,906,345	0	(2,370)	0	0	4.000	3.931	JJ	78,000	156,000	08/01/2014	07/01/2038
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	10,274,519	108.1360	11,094,754	10,260,000	10,266,963	0	(2,594)	0	0	4.000	3.971	JJ	205,200	410,400	08/01/2014	07/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	10,814,320	105.0890	11,559,790	11,000,000	10,848,024	0	5,125	0	0	4.000	4.104	MN	56,222	440,000	05/13/2014	05/15/2043
353187-BS-5	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	1,510,128	109.9920	1,583,885	1,440,000	1,470,623	0	(7,434)	0	0	4.000	3.398	MN	9,600	57,600	04/01/2016	11/01/2045
353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	26,552,801	113.0470	28,261,750	25,000,000	25,867,271	0	(236,452)	0	0	5.000	3.891	MN	159,722	1,250,000	06/04/2015	05/15/2045
353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	9,003,550	108.8520	9,823,893	9,025,000	9,006,111	0	488	0	0	4.125	4.138	MN	47,569	372,281	09/28/2015	05/15/2045
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	5,019,945	113.7480	5,744,274	5,050,000	5,011,943	0	(4,650)	0	0	4.000	3.935	MN	33,667	202,000	12/07/2016	11/01/2040
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	22,926,474	113.0880	25,687,939	22,715,000	22,868,075	0	(20,901)	0	0	4.000	3.878	MN	116,099	908,600	01/31/2019	05/15/2047
353187-EL-7	FRANKLIN CNTY OHIO CORPORATE MUNI				1.C FE	10,290,769	157.5960	11,346,912	7,200,000	10,165,241	0	(78,535)	0	0	5.000	2.753	MN	60,000	360,000	06/17/2020	11/01/2048
359900-6J-1	FULTON CNTY GA DEV AUTH REV CORPORATE MU			2	1.E FE	948,999	110.0450	962,894	875,000	910,228	0	(13,302)	0	0	5.000	3.308	JJ	21,875	43,750	04/01/2016	07/01/2044
362848-UM-3	GAINESVILLE FLA UTILS SYS REV CORPORATE			2	1.E FE	1,598,460	114.3760	1,715,640	1,500,000	1,560,854	0	(9,498)	0	0	4.000	3.221	AO	15,000	60,000	10/25/2017	10/01/2039
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK			2	1.C FE	26,140,925	108.5090	28,212,340	26,000,000	26,051,943	0	(31,053)	0	0	5.250	5.115	AO	341,250	1,365,000	01/28/2014	10/01/2051
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI				1.C FE	9,516	133.7380	10,030	7,500	9,131	0	(64)	0	0	5.184	3.542	AO	97	389	04/27/2015	10/01/2042
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE			2	1.D FE	14,783,048	108.9630	15,777,842	14,480,000	14,624,786	0	(54,419)	0	0	4.000	3.578	JJ	289,600	579,200	04/01/2016	01/01/2039
392274-X7-6	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.E FE	6,587,185	111.1670	7,253,647	6,525,000	6,568,000	0	(6,618)	0	0	4.000	3.870	AO	65,250	261,000	03/27/2018	10/01/2047
392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.E FE	27,116,110	110.1770	29,747,790	27,000,000	27,073,938	0	(11,502)	0	0	4.000	3.945	AO	270,000	1,080,000	03/23/2018	10/01/2052
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE			2	1.C FE	17,316,091	108.3770	19,215,242	17,730,000	17,361,190	0	7,865	0	0	4.000	4.131	JD	59,100	709,200	04/01/2016	12/01/2045
41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPORATE			2	1.C FE	16,904,311	113.9570	18,802,905	16,500,000	16,785,497	0	(40,934)	0	0	4.000	3.681	FA	249,333	660,000	03/23/2018	08/15/2048
438701-P6-5	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1.C FE	6,361,980	116.1130	6,966,780	6,000,000	6,233,338	0	(34,650)	0	0	4.000	3.281	JJ	120,000	240,000	01/25/2018	07/01/2038
438701-P8-1	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1.C FE	9,451,062	115.0340	10,353,060	9,000,000	9,314,582	0	(46,836)	0	0	4.000	3.349	JJ	180,000	360,000	01/25/2018	07/01/2042
44244C-NF-0	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1.C FE	8,939,103	114.5050	9,818,804	8,575,000	8,827,605	0	(38,270)	0	0	4.000	3.440	MN	43,828	343,000	12/05/2017	11/15/2047
44244C-TB-3	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1.C FE	10,187,049	116.0120	11,601,200	10,000,000	10,137,079	0	(17,194)	0	0	4.000	3.771	MN	51,111	400,000	08/08/2018	11/15/2048
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	24,560,593	108.5020	26,561,290	24,480,000	24,519,900	0	(14,023)	0	0	4.000	3.934	AO	244,800	979,200	04/01/2016	10/01/2038
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	3,826,319	108.4650	4,121,670	3,800,000	3,812,820	0	(4,658)	0	0	4.000	3.860	FA	63,333	152,000	12/16/2014	08/01/2038
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.D FE	14,720,550	104.6280	15,694,200	15,000,000	14,754,209	0	5,033	0	0	4.000	4.102	AO	150,000	600,000	05/15/2014	10/01/2049
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	15,608,554	114.0700	17,133,314	15,020,000	15,431,005	0	(61,005)	0	0	4.000	3.488	JJ	277,036	600,800	04/19/2018	07/15/2047
45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE MUNI			2	1.D FE	19,266,600	106.4020	21,280,400	20,000,000	19,295,598	0	18,293	0	0	3.250	3.466	FA	245,556	650,000	04/21/2020	08/15/2049
45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI				1.A	6,119,570	111.2530	6,842,060	6,150,000	6,120,524	0	720	0	0	4.000	4.031	MN	41,000	246,000	05/11/2020	05/01/2044
45204F-CY-9	ILLINOIS FIN AUTH ED REV MUNI			2	1.C FE	1,736,004	109.0230	1,902,451	1,745,000	1,732,439	0	(2,159)	0	0	4.000	3.902	MN	11,633	69,800	05/11/2020	05/01/2044
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1.D FE	3,199,466	136.8950	3,488,085	2,548,000	2,980,484	0	(28,720)	0	0	6.184	4.291	JJ	78,784	157,568	01/29/2016	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1.D FE	9,441,352	135.9290	12,761,015	9,388,000	9,426,558	0	(2,209)	0	0	5.851	5.803	JD	45,774	549,292	01/29/2016	12/01/2034
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			2	1.D FE	14,500,000	104.3510	15,130,895	14,500,000	14,500,000	0	0	0	0	5.000	4.996	JJ	362,500	725,000	12/17/2013	01/01/2038
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	4,351,960	108.4350	4,337,400	4,000,000	4,084,646	0	(39,939)	0	0	5.000	3.890	JJ	100,000	200,000	05/08/2014	01/01/2039
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	10,913,400	108.5300	10,853,000	10,000,000	10,219,364	0	(103,565)	0	0	5.000	3.850	JJ	250,000	500,000	05/08/2014	01/01/2037
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	8,134,975	108.4820	8,136,150	7,500,000	7,665,945	0	(78,359)	0	0	5.000	3.840	JJ	187,500	375,000	12/19/2016	01/01/2038
452252-KS-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	534,338	114.2950	548,616	480,000	510,544	0	(8,145)	0	0	5.000	3.068	JJ	12,000	24,000	04/01/2016	01/01/2040
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	655,900	115.5860	693,516	600,000	633,519	0	(7,692)	0	0	5.000	3.489	JJ	15,000	30,000	01/18/2017	01/01/2040
452252-LX-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	4,488,825	117.3550	4,400,813	3,750,000	4,419,041	0	(69,784)	0	0	5.000	0.941	JJ	93,750	0	07/07/2021	01/01/2041
45470Y-CJ-8	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1.D FE	19,625,400	108.9150	21,783,000	20,000,000	19,659,655	0	6,811	0	0	4.000	4.104	MN	133,333	800,000	01/15/2016	11/01/2051
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI			2	1.C FE	2,036,528	109.6060	2,038,672	1,860,000	2,011,653	0	(21,708)	0	0	4.000	1.528	JD	6,200	44,400	07/07/2021	12/01/2040
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE			2	1.B FE	18,280,446	112.1280	19,941,965	17,785,000	18,106,565	0	(59,776)	0	0	4.000	3.589	MN	90,901	709,424	10/27/2016	11/15/2046
455168-CK-8	INDIANA UNIV CORPORATE MUNI			2	1.A FE	253,361	110.0990	264,238	240,000	247,412	0	(2,036)	0	0	4.000	3.038	JD	800	9,600	04/01/2016	06/01/2042
455168-GH-1	INDIANA UNIV CORPORATE MUNI TAXABLE			2	1.A FE	10,715,000	104.4580	11,192,675	10,715,000	10,715,000	0	0	0	0	3.067	3.067	JD	27,386	328,629	01/23/2020	06/01/2060
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			2	1.E FE	16,835,000	105.5280	17,765,639	16,835,000	16,835,000	0	0	0	0	5.250	5.246	FA	333,894	883,838	12/05/2013	02/15/2044
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1.E FE	6,427,920	110.9270	6,655,620	6,000,000	6,197,670	0	(44,284)	0	0	4.000	3.141	FA	90,667	240,000	05/20/2016	08/15/2037
462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1.E FE	2,127,423	109.5340	2,190,680	2,000,000	2,076,769	0	(17,330)	0	0	4.000	2.998	FA	30,222	80,000	09/08/2016	08/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46613P-2M-7	JEA CORPORATE MUNI			2	1.C FE	1,268,778	107.3290	1,368,445	1,275,000	1,269,887	0	185	0	0	4.000	4.031	AO	12,750	51,000	06/26/2014	10/01/2040
46613P-3W-4	JEA CORPORATE MUNI			2	1.C FE	4,673,486	115.2360	5,070,384	4,400,000	4,587,816	0	(29,359)	0	0	4.000	3.181	AO	44,000	176,000	12/14/2017	10/01/2039
46613S-PG-9	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.A	1,519,221	108.1510	1,584,412	1,465,000	1,482,965	0	(9,738)	0	0	5.000	4.261	AO	18,313	73,250	01/16/2018	10/01/2034
46613S-PJ-3	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.D FE	1,730,079	108.1510	1,795,307	1,660,000	1,683,185	0	(12,576)	0	0	5.000	4.160	AO	20,750	83,000	01/16/2018	10/01/2039
46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.F FE	839,979	107.2860	869,017	810,000	819,933	0	(5,384)	0	0	5.000	4.261	AO	10,125	40,500	01/16/2018	10/01/2034
46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.F FE	4,960,939	107.0840	5,097,198	4,760,000	4,826,072	0	(36,172)	0	0	5.000	4.158	AO	59,500	238,000	01/16/2018	10/01/2039
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK			2	2.A FE	4,564,190	105.0030	4,788,137	4,560,000	4,560,153	0	(1,399)	0	0	5.250	5.217	JJ	119,700	239,400	01/16/2014	01/01/2045
495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI			2	1.B FE	12,075,184	113.5540	12,735,081	11,215,000	11,666,604	0	(140,526)	0	0	5.000	3.569	JJ	280,375	560,750	05/28/2015	07/01/2047
534272-E3-9	LINCOLN NEB ELEC SYS CORPORATE MUNI			2	1.C FE	209,547	110.6360	221,272	200,000	205,481	0	(1,394)	0	0	4.000	3.198	MS	2,667	8,000	04/01/2016	09/01/2040
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE				1.D FE	3,515,322	130.2820	3,550,185	2,725,000	3,245,889	0	(45,654)	0	0	6.582	4.075	MN	22,918	179,360	12/19/2016	05/15/2039
544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1.D FE	19,127,106	112.2060	21,223,765	18,915,000	19,066,886	0	(20,715)	0	0	4.000	3.856	MN	96,677	756,600	04/26/2018	05/15/2048
544445-JN-0	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1.D FE	8,692,440	114.6140	9,742,190	8,500,000	8,645,874	0	(16,913)	0	0	4.000	3.731	MN	43,444	340,000	03/01/2019	05/15/2044
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN				1.D FE	8,780,280	138.0300	11,981,004	8,680,000	8,758,992	0	(3,544)	0	0	5.716	5.621	JJ	248,074	496,149	04/27/2015	07/01/2039
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN				1.D FE	12,885,195	162.6820	14,120,798	8,680,000	12,158,971	0	(99,940)	0	0	6.574	3.847	JJ	285,312	570,623	04/27/2015	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI				1.C FE	162,205	171.9810	189,179	110,000	156,258	0	(994)	0	0	6.603	3.992	JJ	3,632	7,263	04/27/2015	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE				1.C FE	8,846,634	132.6110	8,553,410	6,450,000	8,734,324	0	(92,661)	0	0	6.008	2.252	JJ	193,758	15,020	07/07/2021	07/01/2039
544525-WL-8	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1.C FE	4,124,486	113.6150	4,430,985	3,900,000	4,046,325	0	(26,780)	0	0	4.000	3.177	JJ	78,000	156,000	12/05/2017	07/01/2047
544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORPORATE				1.B FE	513,056	143.9920	575,968	400,000	492,474	0	(3,440)	0	0	5.813	4.002	JD	1,938	23,252	04/27/2015	06/01/2040
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1.D FE	8,993,775	108.3740	9,721,148	8,970,000	8,980,787	0	(4,458)	0	0	4.000	3.943	MN	59,800	358,800	07/18/2014	05/01/2039
546475-RG-1	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1.D FE	11,198,100	109.9750	10,997,500	10,000,000	11,049,141	0	(148,960)	0	0	4.000	0.804	MN	66,667	200,000	07/07/2021	05/01/2041
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE			2	1.C FE	6,650,000	108.8570	7,238,991	6,650,000	6,650,000	0	0	0	0	4.000	4.000	JJ	133,000	266,000	05/29/2014	07/01/2044
56682H-CC-1	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1.D FE	2,335,480	119.3430	2,386,860	2,000,000	2,178,552	0	(32,570)	0	0	5.000	3.061	JJ	50,000	100,000	10/13/2016	01/01/2038
56682H-CK-3	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1.D FE	1,106,005	114.5500	1,202,775	1,050,000	1,089,042	0	(5,819)	0	0	4.000	3.308	JJ	21,000	42,000	12/05/2017	01/01/2041
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORPORATE			2	1.C FE	9,301,770	114.9550	10,345,950	9,000,000	9,248,898	0	(30,912)	0	0	4.000	3.549	JJ	180,000	360,000	04/01/2020	01/01/2046
574218-WA-7	MARYLAND ST HLTH & HGR EDUCTNL CORPORATE			2	1.D FE	301,768	109.6180	317,892	290,000	296,518	0	(1,800)	0	0	4.000	3.289	MN	1,482	11,600	04/01/2016	05/15/2040
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI				1.C FE	8,572,643	140.0730	11,506,997	8,215,000	8,476,425	0	(11,040)	0	0	5.888	5.570	JJ	241,850	483,699	10/15/2010	07/01/2043
574300-MN-6	MARYLAND ST TRANSN AUTH CORPORATE MUNI			2	1.C FE	13,453,180	117.9480	13,516,841	11,460,000	13,180,078	0	(183,361)	0	0	4.000	2.065	JJ	229,200	466,040	07/20/2020	07/01/2045
574300-MP-1	MARYLAND ST TRANSN AUTH CORPORATE MUNI			2	1.C FE	3,877,120	117.5830	3,821,448	3,250,000	3,794,645	0	(58,621)	0	0	4.000	1.859	JJ	65,000	132,167	07/29/2020	07/01/2050
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE			2	1.C FE	9,921,000	108.1600	10,816,000	10,000,000	9,937,147	0	2,485	0	0	4.000	4.050	JJ	200,000	400,000	04/16/2014	07/01/2039
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1.E FE	4,684,029	109.2730	5,053,876	4,625,000	4,651,296	0	(11,401)	0	0	5.000	4.718	MS	77,083	231,250	01/14/2014	03/01/2039
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1.D FE	4,083,436	107.0650	4,282,600	4,000,000	4,028,957	0	(18,895)	0	0	5.000	4.478	JJ	100,000	200,000	01/28/2014	07/01/2044
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE				1.B FE	10,000,000	138.6560	13,865,600	10,000,000	10,000,000	0	0	0	0	5.715	5.715	FA	215,900	571,500	12/10/2009	08/15/2039
576000-RG-0	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1.B FE	1,529,870	108.6030	1,563,883	1,440,000	1,473,961	0	(10,487)	0	0	4.000	3.179	JJ	26,560	57,600	04/01/2016	01/15/2045
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE				1.A FE	21,400,320	113.3790	23,968,321	21,140,000	21,255,223	0	(16,076)	0	0	5.192	5.078	FA	457,329	1,097,589	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE				1.B FE	1,674,072	136.8210	2,250,705	1,645,000	1,667,028	0	(1,166)	0	0	5.731	5.583	JD	7,856	94,275	04/27/2015	06/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1.B FE	17,477,487	111.5540	19,187,288	17,200,000	17,341,828	0	(29,677)	0	0	4.000	3.791	JD	57,333	688,000	04/27/2017	06/01/2046
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1.D FE	20,098,400	108.2550	21,651,000	20,000,000	20,028,309	0	(10,573)	0	0	4.000	3.940	JJ	400,000	800,000	06/05/2014	07/01/2037
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1.D FE	16,425,143	108.1940	17,727,587	16,385,000	16,396,596	0	(4,329)	0	0	4.000	3.970	JJ	327,700	655,400	06/05/2014	07/01/2038
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1.D FE	13,875,480	105.1380	14,414,420	13,710,000	13,741,669	0	(20,131)	0	0	4.000	3.840	JJ	274,200	548,400	06/27/2014	07/01/2037
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1.D FE	14,272,729	105.1060	14,867,244	14,145,000	14,169,479	0	(15,552)	0	0	4.000	3.880	JJ	282,900	565,800	06/27/2014	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE				1.D FE	18,372,460	145.2910	26,152,380	18,000,000	18,266,940	0	(12,274)	0	0	6.731	6.560	JJ	605,790	1,211,580	07/19/2010	07/01/2043
59259N-8L-0	MTA BRIDGES AND TUNNELS CORPORATE MUNI			2	1.C FE	15,967,710	112.9540	17,643,415	15,620,000	15,861,546	0	(36,461)	0	0	4.000	3.703	MN	79,836	624,800	12/05/2017	11/15/2052
59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK FUND M				1.C FE	963,245	161.8200	1,019,466	630,000	896,959	0	(11,036)	0	0	7.336	3.886	MN	5,905	46,217	04/27/2015	11/15/2039
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI			2	1.D FE	7,000,000	108.8120	7,616,840	7,000,000	7,000,000	0	0	0	0	4.000	3.999	MS	93,333	280,000	05/07/2014	09/01/2039
59447T-XX-6	MICHIGAN STATE FINANCE AUTHORI CORPORATE				1.D FE	2,515,000	109.4840	2,753,523	2,515,000	2,515,000	0	0	0	0	3.384	3.384	JD	7,092	85,108	12/05/2019	12/01/2040
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK			2	1.C FE	5,317,320	107.3190	5,365,950	5,000,000	5,113,578	0	(69,443)	0	0	5.000	3.504	FA	104,167	250,000	05/25/2018	08/01/2043
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS CORPORATE				1.B FE	13,800,000	118.0510	16,291,038	13,800,000	13,800,000	0	0	0	0	3.651	3.651	JJ	232,325	503,838	02/19/2016	01/15/2046
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS CORPORATE				1.B FE	2,473,020	109.8770	3,296,310	3,000,000	2,512,008	0	8,401	0	0	3.086	4.030	MS	27,260	92,580	12/21/2016	09/15/2051
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1.B FE	16,128,412	124.4060	20,427,465	16,420,000	16,143,961	0	3,588	0	0	3.652	3.737	FA	226,538	599,658	12/05/2017	08/15/2057
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE				1.B FE	20,654,619	124.3390	25,396,241	20,425,000	20,547,233	0	(11,493)	0	0	5.445	5.353	MN	185,357	1,112,141	09/22/2009	05/01/2033
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK			2	1.C FE	1,585,000	107.5120	1,704,065	1,585,000	1,585,000	0	0	0	0	4.500	4.498	JJ	35,663	71,325	03/07/2014	01/01/2039
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	3,443,726	112.3120	3,655,756	3,255,000	3,378,006	0	(22,516)	0	0	4.000	3.171	JJ	65,100	130,200	09/27/2016	07/01/2041
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	6,007,663	118.1520	6,327,040	5,355,000	5,863,714	0	(71,380)	0	0	5.000	2.711	JJ	133,875	178,000	07/07/2021	07/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
645790-KF-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	4,000,000	114.4570	4,578,280	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JJ	80,000	160,000	04/06/2017	07/01/2040
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS				2.A FE	45,625,157	125.9990	57,052,347	45,280,000	45,399,721	0	(18,505)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1.F FE	30,230,000	108.2270	32,717,022	30,230,000	30,230,000	0	0	0	0	4.000	4.000	JJ	604,600	1,209,200	05/14/2014	01/01/2035
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI				1.F FE	21,141,677	162.8220	24,018,687	14,751,500	19,927,624	0	(209,067)	0	0	7.414	4.403	JJ	546,838	1,093,676	01/21/2016	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI				1.F FE	29,721,105	158.0280	35,572,103	22,510,000	28,295,950	0	(234,049)	0	0	7.102	4.794	JJ	799,330	1,598,660	01/29/2016	01/01/2041
647370-GW-9	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1.C FE	8,002,134	109.8840	9,010,488	8,200,000	8,029,895	0	4,827	0	0	4.125	4.274	FA	140,938	338,250	05/08/2015	08/01/2044
647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1.C FE	3,180,966	113.3800	3,401,400	3,000,000	3,104,075	0	(26,556)	0	0	5.000	3.951	FA	62,500	150,000	05/21/2015	08/01/2044
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE				1.A FE	432,835	131.0950	458,833	350,000	412,773	0	(3,808)	0	0	5.508	3.722	FA	8,033	19,278	04/01/2016	08/01/2037
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE				1.A FE	4,043,192	124.7710	4,080,012	3,270,000	3,694,501	0	(43,041)	0	0	5.767	3.905	FA	78,575	188,581	06/28/2012	08/01/2036
64971Q-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1.A FE	3,065,537	105.9430	3,178,290	3,000,000	3,021,336	0	(15,321)	0	0	5.000	4.440	MN	25,000	150,000	12/11/2013	05/01/2038
64971W-BK-5	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1.A FE	441,627	109.9150	434,164	395,000	416,149	0	(8,683)	0	0	5.000	2.618	MN	3,292	19,750	04/01/2016	11/01/2040
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	9,823,095	111.8520	10,625,940	9,500,000	9,657,292	0	(35,240)	0	0	4.000	3.560	FA	158,333	380,000	12/08/2016	02/01/2036
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,569,660	112.0240	4,749,818	4,240,000	4,407,207	0	(33,498)	0	0	4.000	3.071	FA	70,667	169,600	11/01/2016	08/01/2039
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	486,218	113.0200	491,637	435,000	461,990	0	(8,279)	0	0	5.000	2.877	FA	9,063	21,750	04/01/2016	02/01/2041
64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,913,664	109.4130	5,251,824	4,800,000	4,846,023	0	(11,829)	0	0	4.000	3.711	FA	80,000	192,000	09/23/2015	08/01/2038
64971X-AK-4	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	3,092,158	114.1860	3,419,871	2,995,000	3,056,541	0	(9,800)	0	0	4.000	3.590	FA	49,917	119,800	03/02/2018	08/01/2043
64971X-CW-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	1,645,958	113.5430	1,759,917	1,550,000	1,615,198	0	(10,543)	0	0	4.000	3.170	FA	25,833	62,000	10/23/2017	08/01/2042
64971X-DU-9	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	12,114,453	114.9900	13,298,594	11,565,000	11,936,595	0	(51,756)	0	0	4.000	3.431	MN	77,100	462,600	05/31/2018	05/01/2045
64971X-FV-5	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	2,957,499	115.9540	3,304,689	2,850,000	2,925,004	0	(9,958)	0	0	4.000	3.548	FA	47,500	114,000	07/30/2018	08/01/2041
64971X-LV-8	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	8,520,060	103.4500	8,793,250	8,500,000	8,516,194	0	(2,000)	0	0	2.625	2.596	MN	37,188	223,125	01/10/2020	05/01/2030
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	9,000,000	144.5450	13,009,050	9,000,000	9,000,000	0	0	0	0	5.750	5.750	JD	23,000	517,500	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	7,170,612	152.1900	10,805,490	7,100,000	7,159,071	0	(1,921)	0	0	5.952	5.875	JD	18,782	422,592	04/27/2015	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	7,841,665	150.8360	11,237,282	7,450,000	7,774,378	0	(9,835)	0	0	6.011	5.629	JD	19,903	447,820	04/27/2015	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	296,217	149.2340	335,777	225,000	284,819	0	(1,897)	0	0	5.724	3.836	JD	572	12,879	04/27/2015	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	14,068,364	146.3110	16,277,099	11,125,000	13,619,075	0	(73,343)	0	0	5.440	3.889	JD	26,898	605,200	04/27/2015	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	617,760	154.6560	695,952	450,000	593,057	0	(4,104)	0	0	5.882	3.752	JD	1,176	26,469	04/27/2015	06/15/2044
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI			2	1.B FE	1,360,944	110.1150	1,431,495	1,300,000	1,316,992	0	(6,423)	0	0	5.000	4.431	JD	2,889	65,000	01/29/2014	06/15/2047
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	15,733,418	107.8160	16,948,675	15,720,000	15,704,439	0	(5,553)	0	0	4.000	3.968	JD	27,947	628,800	04/01/2016	06/15/2044
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	18,071,100	107.5170	19,353,060	18,000,000	18,020,046	0	(7,735)	0	0	4.000	3.951	JD	32,000	720,000	09/10/2014	06/15/2045
64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	13,325,988	114.5590	14,778,111	12,900,000	13,178,235	0	(41,234)	0	0	4.000	3.594	JD	22,933	516,000	04/04/2018	06/15/2048
64972G-XP-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	23,314,600	117.8230	23,564,600	20,000,000	22,945,405	0	(294,946)	0	0	4.000	2.180	JD	35,556	800,000	09/24/2020	06/15/2050
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE			2	1.A FE	6,195,000	112.5480	6,972,349	6,195,000	6,195,000	0	0	0	0	4.000	3.998	JD	11,013	247,800	12/02/2016	06/15/2046
64989K-LF-1	NEW YORK ST PWR AUTH REV & GEN CORPORATE			2	1.C FE	22,125,310	116.5720	24,188,690	20,750,000	21,928,908	0	(120,899)	0	0	4.000	3.220	MN	106,056	830,000	04/30/2020	11/15/2055
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI				1.A FE	18,233,170	122.8590	21,807,473	17,750,000	18,066,141	0	(24,719)	0	0	4.802	4.576	JD	71,030	852,355	03/06/2014	12/01/2034
64990B-FM-0	NEW YORK ST DORM AUTH REVS ST CORPORATE			2	1.D FE	749,764	111.2900	801,288	720,000	736,783	0	(4,453)	0	0	4.000	3.289	JJ	14,400	28,800	04/01/2016	07/01/2038
64990B-ZK-2	NEW YORK ST DORM AUTH REVS ST CORPORATE				1.A FE	12,363,600	155.2180	12,417,440	8,000,000	12,317,481	0	(46,119)	0	0	5.000	2.170	AO	100,000	200,000	08/23/2021	10/01/2046
64990C-QE-4	NY ST DORM AUTH CORPORATE MUNI				1.A FE	41,851,060	157.3060	42,000,702	26,700,000	41,366,512	0	(394,754)	0	0	5.000	2.195	AO	333,750	1,220,000	10/07/2021	10/01/2047
64990F-GN-8	NY ST DORM AUTH CORPORATE MUNI			2	1.C FE	4,732,418	114.6740	5,240,602	4,570,000	4,673,807	0	(16,431)	0	0	4.000	3.550	FA	69,058	182,800	04/02/2018	02/15/2045
64990F-WZ-3	NY ST DORM AUTH CORP			2	1.C FE	10,923,482	113.6570	12,138,568	10,680,000	10,873,528	0	(30,552)	0	0	4.000	3.640	FA	161,387	427,200	05/04/2020	02/15/2046
64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORPORATE				1.A FE	19,724,725	161.5680	20,196,000	12,500,000	19,592,444	0	(118,173)	0	0	5.000	2.293	AO	156,250	375,000	10/27/2021	10/01/2050
64990G-B4-3	DORMITORY AUTHORITY OF STATE O CORPORATE			2	1.C FE	17,920,650	126.4880	18,973,200	15,000,000	17,479,676	0	(255,035)	0	0	5.000	2.801	JJ	375,000	750,000	04/01/2020	07/01/2050
650035-7N-2	NEW YORK ST URBAN DEV CORP CORPORATE MUN			2	1.B FE	2,076,300	114.4080	2,288,160	2,000,000	2,049,142	0	(7,663)	0	0	4.000	3.520	MS	23,556	80,000	04/12/2018	03/15/2045
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN				1.B FE	8,481,216	130.2400	8,335,360	6,400,000	8,395,008	0	(86,208)	0	0	5.838	2.290	MS	110,014	186,816	07/07/2021	03/15/2040
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE			2	1.B FE	4,644,636	112.8290	4,958,835	4,395,000	4,546,519	0	(29,114)	0	0	4.000	3.211	AO	43,950	175,800	10/18/2016	10/01/2039
65821D-WM-9	NORTH CAROLINA MED CARE COMMN CORPORATE			2	1.D FE	13,246,264	115.3840	14,065,310	12,190,000	13,079,006	0	(99,527)	0	0	4.000	2.950	MN	81,267	487,600	04/17/2020	11/01/2052
658262-FX-3	NORTH CAROLINA STATE EDUCATION Corp Muni			4	1.B FE	9,400,681	99.8190	9,635,824	9,653,327	9,526,350	0	14,152	0	0	1.024	1.343	JAJO	18,669	105,744	10/01/2010	07/25/2041
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE				1.E FE	63,870,156	168.1140	91,506,131	54,431,000	62,725,065	0	(214,090)	0	0	6.718	5.477	JJ	1,828,337	3,656,675	05/16/2018	01/01/2049
66285W-WC-6	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1.E FE	19,638,080	114.1100	21,966,175	19,250,000	19,504,999	0	(37,798)	0	0	4.000	3.748	JJ	385,000	770,000	04/10/2018	01/01/2043
663903-KL-5	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1.B FE	11,137,592	107.7750	11,989,998	11,125,000	11,136,212	0	(1,380)	0	0	4.000	3.961	MN	56,861	222,500	08/11/2021	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec				1.B FE	1,032,803	102.6440	1,060,108	1,032,803	1,032,803	0	0	0	0	3.440	3.454	MJSD	2,961	35,528	10/04/2012	09/01/2027
677632-G8-8	OH ST UNIV GEN RCPTS CORPORATE MUNI				1.C FE	2,345,000	120.5450	2,826,780	2,345,000	2,345,000	0	0	0	0	3.798	3.798	JD	7,422	89,063	03/03/2016	12/01/2046
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA				1.C FE	25,047,490	132.2350	30,500,003	23,065,000	24,976,657	0	(31,289)	0	0	4.048	3.610	JD	77,806	933,671	04/15/2020	12/01/2056
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1.C FE	21,010,276	133.1120	24,885,288	18,695,000	20,508,569	0	(65,880)	0	0	4.910	4.145	JD	76,494	917,925	02/04/2013	06/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1.C FE	21,760,942	152.4390	33,381,092	21,898,000	21,757,733	0	(388)	0	0	4.800	4.829	JD	87,592	1,051,104	04/27/2015	06/01/2111
67766W-ZD-7	OHIO ST WTR DEV AUTH CORPORATE MUNI			2	1.A FE	2,493,270	127.5340	2,550,680	2,000,000	2,419,086	0	(44,779)	0	0	5.000	2.251	JD	8,333	100,000	04/23/2020	12/01/2050
67884X-BR-7	OKLAHOMA DEV FIN AUTH HOSP REV CORPORATE			2	1.G FE	2,202,367	108.9260	2,287,446	2,100,000	2,147,615	0	(12,184)	0	0	4.000	3.329	FA	31,733	84,000	04/01/2016	08/15/2038
679111-WT-7	OKLAHOMA TURNPIKE AUTHORITY CORPORATE MU			2	1.D FE	17,660,794	111.3910	19,576,968	17,575,000	17,626,036	0	(11,970)	0	0	4.000	3.918	JJ	351,500	703,000	02/21/2017	01/01/2047
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1.D FE	9,912,382	107.0480	10,447,885	9,760,000	9,825,646	0	(29,884)	0	0	4.000	3.660	FA	162,667	390,400	07/24/2014	02/01/2034
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1.C FE	5,484,808	107.7700	5,792,638	5,375,000	5,428,391	0	(19,422)	0	0	4.000	3.593	FA	89,583	215,000	12/17/2014	02/01/2039
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG				1.B FE	6,353,490	134.3830	8,062,980	6,000,000	6,231,773	0	(13,657)	0	0	5.834	5.388	MN	44,727	350,040	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F				1.C FE	13,000,000	138.7670	18,039,710	13,000,000	13,000,000	0	0	0	0	5.662	5.662	AO	184,015	736,060	01/21/2010	10/01/2040
70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	14,989,910	115.8650	15,583,843	13,450,000	14,772,410	0	(156,637)	0	0	4.000	2.563	FA	203,244	538,000	09/16/2020	08/15/2049
70917S-6Z-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	3,065,620	125.0720	3,126,800	2,500,000	2,984,919	0	(57,797)	0	0	5.000	2.219	FA	47,222	125,000	09/29/2020	08/15/2049
70917S-D4-2	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.B FE	7,161,529	113.7910	7,993,818	7,025,000	7,115,394	0	(15,902)	0	0	4.000	3.719	FA	106,156	281,000	12/14/2016	08/15/2041
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.B FE	255,198	111.3480	267,235	240,000	248,796	0	(2,189)	0	0	4.000	2.959	AO	2,400	9,600	04/01/2016	10/01/2038
70917S-S6-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	2,877,513	113.9360	3,161,724	2,775,000	2,845,076	0	(11,153)	0	0	4.000	3.499	FA	41,933	111,000	07/13/2018	08/15/2042
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	41,671,519	142.8510	52,490,600	36,745,000	40,857,438	0	(111,557)	0	0	5.511	4.674	JD	168,751	2,025,017	04/01/2016	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	11,288,359	141.9810	15,859,278	11,170,000	11,265,433	0	(4,369)	0	0	6.105	6.013	JD	56,827	681,929	04/01/2016	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	14,940,463	148.6050	16,235,096	10,925,000	14,685,194	0	(87,221)	0	0	5.561	3.528	JD	50,628	607,539	04/16/2020	12/01/2049
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.G FE	15,776,021	111.8510	16,945,427	15,150,000	15,476,051	0	(103,811)	0	0	5.000	4.203	JD	63,125	757,500	05/15/2014	12/01/2038
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.G FE	3,124,620	111.5110	3,345,330	3,000,000	3,064,929	0	(20,662)	0	0	5.000	4.198	JD	12,500	150,000	05/08/2014	12/01/2043
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.E FE	8,801,640	116.2550	9,631,727	8,285,000	8,610,287	0	(66,121)	0	0	5.000	4.020	JD	34,521	414,250	12/06/2016	12/01/2046
709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.G FE	9,922,115	112.9370	10,729,015	9,500,000	9,758,125	0	(42,725)	0	0	4.000	3.445	JD	31,667	380,000	01/22/2018	06/01/2039
709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.E FE	5,046,920	126.2330	5,049,320	4,000,000	4,931,138	0	(93,959)	0	0	5.000	2.120	JD	16,667	200,000	09/23/2020	12/01/2045
709235-T8-8	PENNSYLVANIA STATE UNIVERSITY CORPORATE				1.C FE	2,535,000	100.1990	2,540,045	2,535,000	2,535,000	0	0	0	0	2.840	2.840	MS	23,998	71,994	05/06/2020	09/01/2050
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE			2	1.C FE	22,197,449	105.9200	23,455,984	22,145,000	22,117,155	0	(25,262)	0	0	4.000	3.887	JJ	442,900	885,800	04/01/2016	07/01/2044
71883M-NW-0	PHOENIX ARIZ CIVIC IMPT CORP A CORPORATE			2	1.E FE	9,718,280	110.4100	11,041,000	10,000,000	9,735,472	0	5,945	0	0	4.000	4.171	JJ	200,000	400,000	11/16/2018	07/01/2048
72014T-AC-3	PIEDMONT HEALTHCARE INC CORPORATE			2	1.E FE	11,796,895	97.3000	11,773,300	12,100,000	11,802,463	0	5,568	0	0	2.044	2.321	JJ	72,823	0	10/12/2021	01/01/2032
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1.E FE	7,500,000	127.0590	9,529,425	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI				1.E FE	3,627,060	137.5610	4,126,830	3,000,000	3,477,801	0	(19,699)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI				1.E FE	14,873,672	136.7430	16,607,437	12,145,000	14,215,814	0	(86,078)	0	0	5.647	4.199	MN	114,305	685,828	04/27/2015	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J CORP MUNI				1.E FE	1,580,931	139.8260	1,859,686	1,330,000	1,554,364	0	(4,427)	0	0	4.926	3.922	AO	16,379	65,516	04/27/2015	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI				1.E FE	32,063,526	133.0220	42,523,808	31,967,500	32,056,350	0	(1,504)	0	0	4.458	4.441	AO	356,278	1,425,111	04/27/2015	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI				1.E FE	66,227,218	133.5590	86,796,655	64,987,500	66,083,289	0	(30,054)	0	0	4.960	4.831	FA	1,343,075	3,223,380	01/22/2018	08/01/2046
73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			2	1.E FE	859,882	108.5550	879,296	810,000	834,424	0	(8,802)	0	0	5.310	4.067	FA	17,921	43,011	04/27/2015	08/01/2046
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI			2	1.E FE	22,735,064	107.8280	24,374,519	22,605,000	22,664,073	0	(24,513)	0	0	4.000	3.878	JD	40,187	904,200	06/19/2014	12/15/2037
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI			2	1.E FE	18,815,297	107.8310	20,202,138	18,735,000	18,770,891	0	(15,342)	0	0	4.000	3.908	JD	33,307	749,400	06/19/2014	12/15/2038
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI			2	1.E FE	24,701,502	107.8340	26,548,731	24,620,000	24,655,742	0	(15,818)	0	0	4.000	3.928	JD	43,769	984,800	06/19/2014	12/15/2039
73358W-X9-0	PORT AUTH N Y & N J CORPORATE MUNI TAXAB				1.E FE	3,972,820	119.3330	4,773,320	4,000,000	3,974,074	0	538	0	0	4.031	4.071	MS	53,747	161,240	01/18/2019	09/01/2048
73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXAB				1.E FE	14,365,000	137.3570	19,731,333	14,365,000	14,365,000	0	0	0	0	4.810	4.810	AO	145,869	690,957	10/09/2015	10/15/2065
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE			2	1.A FE	5,279,363	114.6790	5,733,950	5,000,000	5,184,258	0	(32,545)	0	0	4.000	3.216	MS	66,667	200,000	12/07/2016	03/01/2041
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI			2	1.C FE	1,060,550	110.9100	1,109,100	1,000,000	1,016,767	0	(6,468)	0	0	5.000	4.261	JD	4,167	50,000	03/21/2014	06/01/2035
765433-LK-1	RICHMOND VA PUBLIC UTILITY REV CORPORATE			2	1.C FE	7,193,945	116.7480	7,588,620	6,500,000	7,085,636	0	(64,346)	0	0	4.000	2.743	JJ	119,889	260,000	05/04/2020	01/15/2050
771902-HF-3	ROCHESTER MN MAYO MED CTR CORPORATE MUNI			2	1.C FE	10,007,600	114.3330	11,433,300	10,000,000	10,005,249	0	(761)	0	0	4.000	3.990	MN	51,111	400,000	09/19/2018	11/15/2048
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI				1.E FE	6,779,346	134.1460	9,222,538	6,875,000	6,805,713	0	3,214	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
786005-C8-9	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			2	1.C FE	16,028,064	119.3900	17,192,160	14,400,000	15,795,391	0	(141,737)	0	0	4.000	2.731	FA	217,600	576,000	04/29/2020	08/15/2045
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE				1.C FE	3,513,664	137.8280	4,686,152	3,400,000	3,480,798	0	(5,480)	0	0	6.156	5.851	MN	26,744	209,304	04/27/2015	05/15/2036
79574C-CB-7	SALT RIVER PROJECT AGRICULTURA CORPORATE			2	1.B FE	1,611,856	114.0410	1,824,656	1,600,000	1,606,449	0	(1,147)	0	0	4.000	3.910	JJ	32,000	64,000	12/07/2016	01/01/2038
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE				1.B FE	6,859,291	131.1680	8,368,518	6,380,000	6,748,379	0	(13,750)	0	0	4.839	4.365	JJ	154,364	308,728	06/14/2012	01/01/2041
796253-6V-9	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1.D FE	17,743,847	112.4520	19,521,667	17,360,000	17,614,035	0	(44,740)	0	0	4.000	3.681	FA	289,333	694,400	04/05/2017	02/01/2047
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.D FE	5,643,405	139.0970	6,259,365	4,500,000	5,394,244	0	(43,603)	0	0	5.985	4.159	FA	112,219	269,325	12/19/2016	02/01/2039
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.D FE	7,100,000	137.6070	9,770,097	7,100,000	7,100,000	0	0	0	0	5.718	5.718	FA	169,158	405,978	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.D FE	30,000,000	145.9480	43,784,400	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI				1.D FE	1,110,000	121.0890	1,344,088	1,110,000	1,110,000	0	0	0	0	4.427	4.427	FA	20,475	49,140	03/20/2012	02/01/2042
79730C-KP-8	SAN DIEGO PUB FACS AUTH REV BD CORPORATE			2	1.C FE	1,675,965	118.2350	1,773,525	1,500,000	1,650,807	0	(15,434)	0	0	4.000	2.681	FA	25,000	60,000	05/01/2020	08/01/2045
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP MUNI				1.D FE	325,233	133.4500	333,625	250,000	305,811	0	(3,226)	0	0	6.000	3.819	MN	2,500	15,000	04/27/2015	11/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP MUNI				1.D FE	330,800	166.4440	374,499	225,000	313,996	0	(2,808)	0	0	6.950	4.058	MN	2,606	15,638	04/27/2015	11/01/2050
803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPORATE M			2	1.E FE	29,089,253	113.7260	33,833,485	29,750,000	29,135,453	0	15,397	0	0	4.000	4.138	JJ	595,000	1,190,000	09/13/2018	07/01/2048
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE				1.C FE	20,988,870	134.8630	28,321,230	21,000,000	20,993,374	0	221	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
812643-LB-8	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1.C FE	769,867	108.8320	783,590	720,000	737,195	0	(6,106)	0	0	4.000	3.059	MS	9,600	28,800	04/01/2016	09/01/2037
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1.C FE	11,115,830	109.2850	12,114,242	11,085,000	11,097,354	0	(3,465)	0	0	4.000	3.964	MN	73,900	443,400	04/01/2016	05/01/2045
837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE			2	1.E FE	12,009,810	109.9760	13,197,120	12,000,000	12,006,611	0	(958)	0	0	4.000	3.987	JJ	240,000	480,000	05/31/2018	07/01/2055
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1.F FE	4,028,842	108.2310	4,329,240	4,000,000	4,011,959	0	(5,892)	0	0	5.125	4.957	JD	17,083	205,000	12/03/2013	12/01/2043
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI				1.F FE	6,578,496	136.4010	8,838,785	6,480,000	6,559,322	0	(3,687)	0	0	5.784	5.656	JD	31,234	374,803	04/01/2016	12/01/2041
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1.F FE	25,237,226	108.6220	27,155,500	25,000,000	25,098,909	0	(48,415)	0	0	5.500	5.278	JD	114,583	1,375,000	01/02/2014	12/01/2053
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1.E FE	4,892,250	108.0570	5,402,850	5,000,000	4,912,346	0	3,064	0	0	4.125	4.262	JJ	103,125	206,250	06/18/2014	07/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1.E FE	15,002,231	106.6370	15,995,550	15,000,000	15,000,894	0	(450)	0	0	4.000	3.995	MN	100,000	600,000	10/17/2014	11/01/2044
870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI			2	1.A FE	7,093,740	110.3820	7,671,549	6,950,000	7,033,468	0	(20,760)	0	0	4.000	3.649	MS	81,856	278,000	10/21/2015	09/15/2045
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE			2	1.C FE	2,536,636	110.5220	2,729,893	2,470,000	2,511,515	0	(8,635)	0	0	4.000	3.580	MN	12,624	98,800	03/30/2016	11/15/2046
87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI			2	1.C FE	2,909,115	108.1640	2,920,428	2,700,000	2,747,679	0	(23,511)	0	0	5.000	4.031	JD	11,250	135,000	02/27/2014	12/01/2033
87638Q-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK			2	1.C FE	3,797,068	107.6660	4,005,175	3,720,000	3,751,932	0	(15,675)	0	0	5.000	4.525	JD	15,500	186,000	02/07/2014	12/01/2044
87638T-EY-5	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1.C FE	7,941,034	109.4210	8,934,225	8,165,000	7,958,784	0	3,095	0	0	4.250	4.400	MN	44,340	347,013	05/07/2015	11/15/2052
882667-AZ-1	TEXAS TRANSPORTATION COMMISSIO CORPORATE				2.B FE	1,120,000	111.8550	1,252,776	1,120,000	1,120,000	0	0	0	0	3.922	3.922	JD	122	43,926	12/11/2019	12/31/2049
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD CORPORATE M				1.A FE	11,147,800	110.2440	11,024,400	10,000,000	10,502,292	0	(171,400)	0	0	5.028	3.117	AO	125,700	502,800	01/22/2018	04/01/2026
882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	12,226,560	115.8190	13,898,280	12,000,000	12,151,419	0	(21,415)	0	0	4.000	3.769	AO	101,333	480,000	04/25/2018	04/15/2048
882854-Q5-4	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	5,060,432	117.5160	5,875,800	5,000,000	5,043,989	0	(5,679)	0	0	4.000	3.849	AO	42,222	200,000	09/19/2018	10/15/2043
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	1,523,458	111.4390	1,604,722	1,440,000	1,488,582	0	(11,936)	0	0	4.000	3.049	AO	12,160	57,600	04/01/2016	10/15/2040
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	7,061,921	113.5860	7,383,090	6,500,000	6,859,006	0	(69,253)	0	0	4.000	2.760	AO	54,889	260,000	09/21/2016	10/15/2041
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	2,470,000	108.7670	2,686,553	2,470,000	2,470,000	0	0	0	0	5.500	5.500	MN	17,359	135,850	04/12/2011	11/15/2025
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	2,775,000	106.4260	2,953,313	2,775,000	2,775,000	0	0	0	0	4.670	4.669	MN	16,559	129,593	05/24/2012	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI			2	1.D FE	24,112,389	117.5040	25,069,478	21,335,000	23,324,451	0	(318,838)	0	0	5.000	2.836	MS	355,583	966,750	07/07/2021	09/01/2041
91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUNI TAX			2	1.B FE	43,905,000	114.9260	50,458,260	43,905,000	43,905,000	0	0	0	0	3.555	3.555	MS	459,576	1,560,823	11/20/2019	09/15/2119
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORPORATE				1.D FE	724,192	155.4820	831,829	535,000	691,843	0	(5,436)	0	0	6.548	4.252	MN	4,476	35,032	04/27/2015	05/15/2048
913366-KB-5	UNIVERSITY CALIF REGTS MED CTR CORPORATE			2	1.D FE	10,980,589	103.5480	11,286,732	10,900,000	10,977,093	0	(1,770)	0	0	3.006	2.968	MN	41,867	327,654	04/21/2020	05/15/2050
913366-KC-3	UNIVERSITY CALIF REGTS MED CTR CORPORATE			2	1.D FE	1,510,995	109.2400	1,638,600	1,500,000	1,510,655	0	(143)	0	0	3.256	3.223	MN	6,241	48,840	02/28/2020	05/15/2060
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	4,695,294	108.2610	4,980,006	4,600,000	4,628,770	0	(10,809)	0	0	4.000	3.735	JJ	92,000	184,000	04/01/2016	07/01/2039
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	6,589,892	108.2110	7,028,304	6,495,000	6,522,472	0	(10,281)	0	0	4.000	3.821	JJ	129,900	259,800	08/21/2014	07/01/2040
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	6,802,195	108.1650	7,257,872	6,710,000	6,736,809	0	(10,031)	0	0	4.000	3.831	JJ	134,200	268,400	09/09/2014	07/01/2041
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	7,141,086	108.1180	7,622,319	7,050,000	7,076,492	0	(9,911)	0	0	4.000	3.841	JJ	141,000	282,000	09/09/2014	07/01/2042
914119-F8-0	UNIVERSITY OF CINCINNATI CORPORATE MUNI			2	1.D FE	3,339,198	113.9610	3,612,564	3,170,000	3,283,955	0	(18,951)	0	0	4.000	3.270	JD	10,567	126,800	12/05/2017	06/01/2042
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			2	1.D FE	2,027,742	108.9250	2,178,500	2,000,000	2,011,505	0	(5,649)	0	0	5.000	4.681	JD	8,333	100,000	12/05/2013	06/01/2039
91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	32,620,276	137.5010	41,078,424	29,875,000	31,894,951	0	(91,814)	0	0	5.770	5.106	MN	220,262	1,723,788	04/27/2015	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	6,250,000	142.7770	8,923,563	6,250,000	6,250,000	0	0	0	0	4.767	4.767	MN	38,070	297,938	04/01/2015	05/15/2115
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.D FE	1,451,801	140.8550	1,591,662	1,130,000	1,381,980	0	(11,654)	0	0	5.946	3.992	MN	8,585	67,190	04/27/2015	05/15/2045
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXAB				1.C FE	9,478,509	145.4970	13,371,902	9,190,500	9,477,907	0	(198)	0	0	4.858	4.708	MN	57,050	446,475	03/06/2018	05/15/2112
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	15,000,000	108.6120	16,291,800	15,000,000	15,000,000	0	0	0	0	4.250	4.250	MN	81,458	637,500	04/04/2014	05/15/2039
91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	145,855	105.5930	147,830	140,000	142,727	0	(1,079)	0	0	4.765	3.895	MN	852	6,671	04/27/2015	05/15/2044
91412G-X9-1	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	5,915,228	114.2680	6,598,977	5,775,000	5,869,235	0	(15,819)	0	0	4.000	3.658	MN	29,517	231,000	05/05/2017	05/15/2045
91412G-XE-0	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	366,278	114.4360	411,970	360,000	364,751	0	(289)	0	0	3.931	3.798	MN	1,808	14,152	04/01/2016	05/15/2045
91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.D FE	1,085,154	118.5480	1,256,609	1,060,000	1,080,529	0	(879)	0	0	4.131	3.968	MN	5,595	43,789	04/01/2016	05/15/2045
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU			2	1.E FE	3,966,147	109.2350	4,260,165	3,900,000	3,930,061	0	(12,540)	0	0	5.000	4.631	AO	48,750	195,000	02/06/2014	04/01/2044
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI				1.C FE	282,427	130.4060	293,414	225,000	268,797	0	(2,257)	0	0	5.450	3.698	MN	2,044	12,263	04/27/2015	11/01/2040
914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPORATE			2	1.C FE	6,118,003	110.2020	6,612,120	6,000,000	6,069,088	0	(16,827)	0	0	4.000	3.669	MN	40,000	240,000	02/25/2015	11/01/2045
914460-MX-5	UNIVERSITY OF MINNESOTA CORPORATE MUNI			2	1.C FE	2,073,450	105.6750	2,113,500	2,000,000	2,030,615	0	(14,680)	0	0	4.000	3.199	JJ	40,000	80,000	02/05/2015	01/01/2044
914639-KY-4	UNIV OF NEBRASKA NE FACS CORP CORPORATE				1.C FE	10,000,000	108.9900	10,899,000	10,000,000	10,000,000	0	0	0	0	3.037	3.037	AO	75,925	303,700	10/11/2019	10/01/2049
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN				1.A FE	14,399,293	138.9780	19,968,359	14,368,000	14,390,867	0	(912)	0	0	5.262	5.247	JJ	378,022	756,044	05/07/2010	07/01/2039
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE			2	1.A FE	9,178,856	114.6580	9,631,272	8,400,000	9,153,087	0	(23,186)	0	0	3.376	2.841	JJ	141,792	283,584	07/07/2020	07/01/2047
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI				1.A FE	10,732,859	130.4310	11,738,790	9,000,000	10,300,059	0	(55,299)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1.A FE	12,979,247	108.4420	14,167,947	13,065,000	12,971,716	0	(7,835)	0	0	4.000	3.967	FA	197,427	522,600	02/05/2015	08/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91514A-GY-5	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1.A FE	8,294,000	115.2580	9,220,640	8,000,000	8,185,829	0	(29,422)	0	0	4.000	3.540	FA	120,889	320,000	02/21/2018	08/15/2044
91514A-JV-8	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN				1.A FE	11,620,234	158.7220	11,586,706	7,300,000	11,490,319	0	(105,254)	0	0	5.000	2.211	FA	137,889	350,000	11/10/2021	08/15/2049
91514A-JY-2	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN				1.A FE	47,222,280	127.9830	47,257,723	36,925,000	46,895,583	0	(244,174)	0	0	3.500	2.219	FA	488,231	1,204,875	02/26/2021	08/15/2050
915217-WE-9	UNIVERSITY VA CORPORATE MUNI			2	1.A FE	526,747	109.9200	527,616	480,000	498,228	0	(5,293)	0	0	4.000	2.769	AO	4,800	19,200	04/01/2016	04/01/2045
915217-WX-7	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	16,796,470	137.4640	22,922,122	16,675,000	16,795,512	0	(102)	0	0	4.179	4.148	MS	232,283	696,848	04/10/2019	09/01/2117
915217-WY-5	UNIVERSITY VA CORPORATE MUNI			2	1.A FE	15,470,400	116.7170	17,507,550	15,000,000	15,321,044	0	(42,499)	0	0	4.000	3.631	FA	250,000	600,000	04/26/2018	08/01/2048
915217-XF-5	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	14,000,000	92.8150	12,994,100	14,000,000	14,000,000	0	0	0	0	2.256	2.256	MS	105,280	315,840	07/15/2020	09/01/2050
915217-XM-0	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	10,465,000	101.4120	10,612,766	10,465,000	10,465,000	0	0	0	0	2.584	2.584	MN	120,185	0	07/14/2021	11/01/2051
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1.B FE	14,365,264	113.7310	15,535,655	13,660,000	14,117,619	0	(84,854)	0	0	4.000	3.255	JD	45,533	546,400	12/07/2016	12/01/2041
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI			2	1.B FE	36,188,064	106.8070	38,600,050	36,140,000	36,162,295	0	(8,868)	0	0	4.000	3.971	MN	184,716	1,445,600	10/08/2014	05/15/2045
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE			2	1.B FE	6,410,925	109.4880	7,001,758	6,395,000	6,402,872	0	(2,788)	0	0	4.000	3.950	JD	21,317	255,800	07/25/2014	06/01/2038
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.C FE	8,539,205	113.3320	9,066,560	8,000,000	8,295,363	0	(84,048)	0	0	5.000	3.780	AO	100,000	400,000	06/08/2015	10/01/2038
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.D FE	12,958,813	108.9780	14,428,687	13,240,000	12,989,396	0	5,216	0	0	4.000	4.118	AO	132,400	529,600	04/01/2016	10/01/2045
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.C FE	7,674,493	120.5650	8,439,550	7,000,000	7,466,489	0	(71,639)	0	0	5.000	3.701	AO	87,500	350,000	03/23/2017	10/01/2047
93978H-TS-4	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.D FE	2,042,781	115.0370	2,300,740	2,000,000	2,030,225	0	(4,328)	0	0	4.000	3.721	FA	30,222	80,000	10/26/2017	08/15/2041
940157-M5-6	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1.A FE	3,597,475	112.6810	3,943,835	3,500,000	3,549,499	0	(10,169)	0	0	4.000	3.650	JD	11,667	140,000	12/07/2016	06/01/2040
956510-AY-7	WEST VIRGINIA ST PARKWAYS AUTH CORPORATE			2	1.D FE	3,461,197	114.8660	3,905,444	3,400,000	3,443,913	0	(5,961)	0	0	4.000	3.771	JD	11,333	136,000	08/01/2018	06/01/2047
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE			2	1.D FE	6,500,000	107.1850	6,967,025	6,500,000	6,500,000	0	0	0	0	4.000	3.998	JJ	130,000	260,000	06/27/2014	01/01/2040
97712D-7B-6	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.D FE	11,516,538	116.5420	11,817,359	10,140,000	11,369,547	0	(127,024)	0	0	4.000	2.432	FA	153,227	322,227	11/05/2020	08/15/2050
97712D-E7-7	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.D FE	15,838,509	112.9760	17,686,393	15,655,000	15,780,603	0	(19,991)	0	0	4.000	3.837	FA	236,564	626,200	08/29/2018	08/15/2047
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.C FE	6,869,109	115.5310	7,850,331	6,795,000	6,848,059	0	(7,239)	0	0	4.000	3.860	MN	34,730	271,800	04/12/2018	11/15/2043
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE			2	1.F FE	10,182,622	109.1110	11,183,878	10,250,000	10,192,251	0	(750)	0	0	4.250	4.266	MS	145,208	435,625	07/29/2014	09/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,603,944,354	XXX	4,140,116,901	3,399,089,130	3,568,936,111	0	(10,256,893)	0	0	XXX	XXX	XXX	43,632,870	153,299,345	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,001,694,138	XXX	7,276,759,806	6,356,975,266	6,277,202,006	0	13,986,170	0	0	XXX	XXX	XXX	51,474,115	234,806,901	XXX	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note				3.B YE	2,029,532	103.1940	2,085,952	2,021,398	2,030,752	0	1,220	0	0	4.360	4.004	JAJO	18,606	79,959	09/01/2021	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Note				3.B YE	1,750,000	104.2090	1,823,665	1,750,000	1,750,000	0	0	0	0	4.400	4.423	JAJO	16,256	77,000	12/11/2015	01/15/2026
00023*-BF-9	AAA Cooper Transportation Senior Unsecur				3.B YE	10,000,000	104.4610	10,446,132	10,000,000	10,000,000	0	0	0	0	4.050	4.069	JAJO	85,500	405,000	12/01/2017	01/15/2028
00037B-AB-8	ABB FINANCE USA INC CORPORATE				1.G FE	27,956,866	100.8190	28,399,584	28,169,000	28,152,515	0	41,359	0	0	2.875	3.030	MN	119,229	809,859	12/20/2018	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE				1.G FE	7,139,970	125.3940	8,777,580	7,000,000	7,128,681	0	(3,956)	0	0	4.375	4.239	MN	45,087	306,250	01/08/2019	05/08/2042
00108W-AJ-9	AEP TEXAS INC CORPORATE			2	2.A FE	10,655,489	113.7100	12,132,857	10,670,000	10,655,674	0	268	0	0	4.150	4.158	MN	73,801	442,805	04/29/2019	05/01/2049
001118-AA-2	Aes Hawaii, Inc. Senior Note				5.C	363,235	100.6190	402,590	400,115	395,837	0	5,468	0	0	6.870	9.900	MJSD	76	27,488	11/17/2015	06/30/2022
00115A-AE-9	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	4,296,040	105.7080	4,545,444	4,300,000	4,297,750	0	404	0	0	3.100	3.111	JD	11,108	133,300	05/24/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	100,708	116.3920	116,392	100,000	100,640	0	(15)	0	0	4.000	3.959	JD	333	4,000	05/24/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	20,698,973	121.1580	22,977,615	18,965,000	20,622,615	0	(41,610)	0	0	4.250	3.702	MS	237,326	806,013	04/21/2020	09/15/2048
00115A-AL-3	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	1,881,148	102.4550	1,941,522	1,895,000	1,881,757	0	293	0	0	3.150	3.188	MS	17,576	59,693	09/09/2019	09/15/2049
00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE			2	1.G FE	7,412,331	111.1040	8,238,362	7,415,000	7,412,113	0	52	0	0	3.650	3.652	AO	67,662	270,648	03/30/2020	04/01/2050
00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	6,474,910	96.0960	6,246,240	6,500,000	6,475,038	0	128	0	0	2.750	2.769	FA	72,990	0	08/02/2021	08/15/2051
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL C AGL CAPIT				2.A FE	9,981,900	129.3450	12,934,500	10,000,000	9,987,405	0	585	0	0	6.000	6.013	AO	150,000	600,000	09/22/2004	10/01/2034
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C CORPORATE			2	2.A FE	2,638,135	137.3610	2,747,220	2,000,000	2,604,916	0	(22,265)	0	0	5.875	3.632	MS	34,597	117,500	06/26/2020	03/15/2041
00122#-AA-7	AEW Core Property Tr Hld LP Senior Unsec				2.A YE	70,800,000	109.7650	77,713,528	70,800,000	70,800,000	0	0	0	0	4.230	4.230	MON	58,233	2,994,840	09/24/2018	09/24/2028
00122@-AA-9	AES Southland Energy, LLC Senior Secure				2.C PL	103,120,000	99.9460	103,064,013	103,120,000	103,120,000	0	0	0	0	4.500	4.525	FMAN	399,590	4,640,400	02/28/2019	02/29/2040
00124#-AG-2	Ag Processing Inc Senior Note				2.B YE	2,500,000	104.2650	2,606,628	2,500,000	2,500,000	0	0	0	0	5.290	5.324	JAJO	33,063	132,250	04/01/2011	04/03/2023
00138C-AK-4	AIG GLOBAL FUNDING CORPORATE				1.F FE	9,806,770	100.8080	9,874,144	9,795,000	9,797,350	0	(4,625)	0	0	2.300	2.251	JJ	112,643	225,285	11/15/2019	07/01/2022
00164V-AD-5	AMC NETWORKS INC CORPORATE			2	3.C FE	6,735,035	100.7760	6,719,744	6,668,000	6,670,367	0	(13,445)	0	0	5.000	4.796	AO	83,350	333,400	07/20/2016	04/01/2024
00173*-AC-5	ALS Testing Services Group Inc Senior No				2.B	10,440,000	101.7860	10,626,449	10,440,000	10,440,000	0	0	0	0	4.790	4.790	JJ	225,034	500,076	07/19/2011	07/19/2022
00173*-AE-1	ALS Testing Services Group Inc Senior No				2.B	4,764,038	101.4490	4,565,214	4,500,000	4,520,590	0	(36,617)	0	0	4.170	3.321	JJ	84,443	187,650	08/19/2014	07/19/2022
001768-AA-4	AMF Florence, LLC Debt in a Project				2.C PL	13,047,260	99.5120	12,983,635	13,047,260	13,047,260	0	0	0	0	3.210	3.223	MJSD	1,163	415,278	11/04/2020	12/31/2035
001814-AQ-5	ANR Pipeline Company DEBENTURES				2.A FE	3,723,000	111.8570	4,194,638	3,750,000	3,745,183	0	1,827	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-C*-1	ANR Pipeline Company Senior Unsecured No				2.A	44,743,709	108.0410	48,341,404	44,743,709	44,743,709	0	0	0	0	4.140	4.140	JD	108,056	1,852,390	06/10/2016	06/10/2026
001957-BD-0	AT&T CORP SENIOR NOTES				2.B FE	21,759,802	142.4790	32,770,170	23,000,000	22,758,951	0	10,672	0	0	8.750	8.891	MN	257,153	2,012,500	10/28/2008	11/15/2031
00206R-BA-9	AT&T INC CORPORATE				2.B FE	3,104,250	130.9600	4,092,500	3,125,000	3,107,797	0	467	0	0	5.550	5.596	FA	65,521	173,438	08/15/2011	08/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-CG-5	AT&T INC CORPORATE			2	2.B FE	1,884,514	119.4200	2,393,177	2,004,000	1,897,615	0	2,454	0	0	4.800	5.203	JD	4,275	96,192	12/07/2015	06/15/2044
00206R-DF-6	AT&T INC CORP			2	2.B FE	8,075,108	135.6470	10,370,213	7,645,000	8,017,045	0	(11,366)	0	0	6.000	5.573	FA	173,287	458,700	03/21/2016	08/15/2040
00206R-DJ-8	AT&T INC CORPORATE			2	2.B FE	13,073,870	117.0240	15,014,179	12,830,000	13,062,156	0	(4,833)	0	0	4.500	4.382	MS	179,620	577,350	06/27/2019	03/09/2048
00206R-DK-5	AT&T INC CORPORATE			2	2.B FE	55,472,514	117.8750	74,101,027	62,864,000	55,977,480	0	111,178	0	0	4.550	5.316	MS	889,875	2,860,312	12/20/2016	03/09/2049
00206R-GG-1	AT&T INC CORPORATE				2.B FE	3,449,013	114.7830	3,271,316	2,850,000	3,195,578	0	(84,826)	0	0	7.000	3.518	AO	49,875	199,500	11/26/2018	10/01/2025
00206R-GP-1	AT&T INC CORPORATE				2.B FE	292,875	119.5050	298,763	250,000	285,683	0	(4,166)	0	0	6.500	4.184	MS	4,785	16,250	03/30/2020	03/15/2029
00206R-GT-3	AT&T INC CORPORATE				2.B FE	9,435,150	134.3940	10,079,550	7,500,000	9,071,848	0	(122,818)	0	0	7.125	4.491	JD	23,750	534,375	11/26/2018	12/15/2031
00206R-GV-8	AT&T INC CORPORATE				2.B FE	13,715,340	147.1040	14,054,316	9,554,000	12,854,249	0	(290,192)	0	0	8.750	4.175	MS	278,658	835,975	11/26/2018	03/01/2031
00206R-HN-5	AT&T INC CORPORATE				2.B FE	5,518,783	108.6320	5,752,064	5,295,000	5,366,998	0	(61,914)	0	0	9.150	7.805	FA	201,872	484,493	06/05/2019	02/01/2023
00206R-HZ-8	AT&T INC CORP				2.B FE	17,514,137	137.6030	21,858,237	15,885,000	17,253,234	0	(106,175)	0	0	7.625	6.375	AO	255,704	1,211,231	06/05/2019	04/15/2031
00206R-JA-1	AT&T INC CORPORATE				2.B FE	9,246,364	140.3430	11,929,155	8,500,000	9,141,253	0	(42,155)	0	0	7.700	6.675	MN	109,083	654,500	06/05/2019	05/01/2032
00206R-JD-5	AT&T INC CORP				2.B FE	4,434,339	134.4700	5,714,975	4,250,000	4,421,558	0	(5,198)	0	0	6.200	5.836	MS	77,586	263,500	06/05/2019	03/15/2040
00206R-JE-3	AT&T INC CORP				2.B FE	7,787,625	134.3220	10,235,336	7,620,000	7,775,631	0	(4,986)	0	0	6.100	5.911	JJ	214,334	464,820	06/05/2019	07/15/2040
00206R-JF-0	AT&T INC CORP				2.B FE	842,232	138.9810	1,111,848	800,000	839,530	0	(1,096)	0	0	6.250	5.819	MS	12,778	50,000	06/05/2019	03/29/2041
00206R-JG-8	AT&T INC CORP				2.B FE	1,192,067	122.3060	1,467,672	1,200,000	1,192,550	0	203	0	0	5.375	5.426	AO	13,617	64,500	06/05/2019	10/15/2041
00206R-JJ-2	AT&T INC CORPORATE				2.B FE	6,689,248	122.5050	8,195,585	6,690,000	6,698,336	0	(224)	0	0	5.350	5.340	JD	15,907	357,915	06/05/2019	12/15/2043
00206R-KF-8	AT&T INC CORPORATE			2	2.B FE	7,646,277	99.0480	7,623,725	7,697,000	7,646,476	0	199	0	0	3.500	3.531	FA	112,248	0	08/27/2021	02/01/2061
00206R-LJ-9	AT&T INC CORPORATE			2	2.B FE	2,960,413	100.7000	2,972,664	2,952,000	2,960,276	0	(138)	0	0	3.550	3.535	MS	30,857	52,398	09/09/2021	09/15/2055
00206R-LV-2	AT&T INC CORPORATE			2	2.B FE	44,979,938	101.4740	44,146,264	43,505,000	44,972,514	0	(7,423)	0	0	3.650	3.486	MS	467,558	45,443	09/14/2021	09/15/2059
002474-B*-4	AZZ Inc Sr. Unsecured				2.C	9,500,000	100.1520	9,514,481	9,500,000	9,500,000	0	0	0	0	2.770	2.770	JJ	118,418	131,575	01/19/2021	01/19/2028
002819-AC-4	ABBOTT LABS CORPORATE				1.F FE	14,586,534	147.8140	18,627,520	12,602,000	14,095,951	0	(61,121)	0	0	6.150	5.049	MN	66,738	775,023	05/13/2019	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE				1.F FE	28,267,779	145.1910	33,205,182	22,870,000	27,048,238	0	(165,019)	0	0	6.000	4.444	AO	343,050	1,372,200	05/10/2019	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE				1.F FE	28,755,317	138.0240	38,163,636	27,650,000	28,616,571	0	(35,479)	0	0	5.300	4.993	MN	138,404	1,465,450	01/16/2018	05/27/2040
002824-BH-2	ABBOTT LABORATORIES CORPORATE			2	1.F FE	65,035,621	137.5770	76,700,553	55,751,000	64,581,911	0	(192,659)	0	0	4.900	3.864	MN	235,238	2,609,299	09/30/2021	11/30/2046
002824-BN-9	ABBOTT LABORATORIES CORPORATE			2	1.F FE	730,741	130.5560	870,809	667,000	723,274	0	(1,682)	0	0	4.750	4.140	AO	6,689	31,683	03/22/2017	04/15/2043
002824-BP-4	ABBOTT LABORATORIES CORPORATE			2	1.F FE	13,837,273	97.3670	13,558,355	13,925,000	13,854,174	0	11,158	0	0	1.150	1.237	JJ	67,169	176,151	06/22/2020	01/30/2028
002824-BQ-2	ABBOTT LABORATORIES CORPORATE			2	1.F FE	2,188,187	96.6250	2,145,075	2,220,000	2,192,703	0	2,983	0	0	1.400	1.555	JD	86	31,080	06/22/2020	06/30/2030
00287Y-AL-3	ABBVIE INC CORPORATE				2.B FE	8,008,466	101.8560	8,281,911	8,131,000	8,114,008	0	19,262	0	0	2.900	3.149	MN	36,025	235,799	02/02/2016	11/06/2022
00287Y-AM-1	ABBVIE INC CORPORATE				2.B FE	26,846,466	119.9720	33,751,617	28,133,000	27,028,785	0	30,464	0	0	4.400	4.696	MN	189,116	1,237,852	01/07/2016	11/06/2042
00287Y-AS-8	ABBVIE INC CORPORATE			2	2.B FE	41,767,860	123.9540	48,342,060	39,000,000	41,734,239	0	(63,577)	0	0	4.700	4.194	MN	239,308	1,833,000	04/05/2021	05/14/2045
00287Y-AW-9	ABBVIE INC CORPORATE			2	2.B FE	45,747,879	121.1840	51,604,995	42,584,000	45,670,205	0	(74,538)	0	0	4.450	3.962	MN	247,401	1,894,988	02/23/2021	05/14/2046
00287Y-AY-5	ABBVIE INC CORPORATE			2	2.B FE	5,102,650	105.8170	5,290,850	5,000,000	5,068,543	0	(15,731)	0	0	3.200	2.840	MN	20,889	160,000	10/16/2019	05/14/2026
00287Y-BD-0	ABBVIE INC CORPORATE			2	2.B FE	21,658,788	129.7730	24,598,472	18,955,000	21,552,096	0	(57,750)	0	0	4.875	4.012	MN	120,641	924,056	02/28/2020	11/14/2048
00287Y-BP-3	ABBVIE INC CORP FLOATER				2.B FE	7,000,000	100.3780	7,026,458	7,000,000	7,000,000	0	0	0	0	0.810	0.897	FMAN	6,297	57,930	11/19/2020	11/21/2022
00287Y-CA-5	ABBVIE INC CORPORATE			2	2.B FE	6,918,823	115.0130	7,763,378	6,750,000	6,911,446	0	(6,431)	0	0	4.050	3.860	MN	30,375	273,375	11/19/2020	11/21/2039
00287Y-CB-3	ABBVIE INC CORPORATE			2	2.B FE	40,061,941	120.3720	42,417,889	35,239,000	39,976,983	0	(78,077)	0	0	4.250	3.480	MN	166,406	1,376,979	09/14/2021	11/21/2049
00287Y-CX-5	ABBVIE INC CORPORATE			2	2.C FE	17,540,480	106.6610	17,065,760	16,000,000	17,126,312	0	(371,178)	0	0	3.800	1.361	MS	179,022	608,000	11/19/2020	03/15/2025
00287Y-CY-3	ABBVIE INC CORPORATE			2	2.B FE	6,668,678	119.7380	6,884,935	5,750,000	6,608,134	0	(54,304)	0	0	4.550	3.118	MS	77,034	261,625	11/19/2020	03/15/2035
00287Y-CZ-0	ABBVIE INC CORPORATE			2	2.B FE	7,610,576	122.3560	8,014,318	6,550,000	7,572,526	0	(34,078)	0	0	4.625	3.538	AO	75,734	302,938	11/19/2020	10/01/2042
00287Y-DA-4	ABBVIE INC CORPORATE			2	2.B FE	2,254,952	125.3550	2,366,702	1,888,000	2,243,298	0	(10,473)	0	0	4.850	3.602	JD	4,070	91,568	11/19/2020	06/15/2044
00287Y-DB-2	ABBVIE INC CORPORATE			2	2.B FE	7,341,922	124.6020	7,550,881	6,060,000	7,312,863	0	(28,324)	0	0	4.750	3.431	MS	84,756	169,100	04/05/2021	03/15/2045
00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	10,033,475	146.6630	10,999,725	7,500,000	9,423,893	0	(95,151)	0	0	6.700	4.290	MN	64,208	502,500	09/10/2014	05/15/2036
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	9,541,965	102.2780	9,838,121	9,619,000	9,607,631	0	8,933	0	0	2.700	2.799	MS	77,914	259,713	08/26/2013	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	12,485,762	120.2260	15,568,065	12,949,000	12,557,630	0	10,998	0	0	4.150	4.370	MS	161,215	537,384	03/19/2020	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	5,421,978	105.5460	5,699,484	5,400,000	5,405,845	0	(2,387)	0	0	3.350	3.301	MN	23,115	180,900	07/08/2014	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	6,563,674	105.7550	6,937,528	6,560,000	6,561,400	0	(466)	0	0	3.150	3.142	MS	60,844	206,640	03/15/2017	03/15/2025
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE			2	1.G FE	13,972,442	101.5550	14,491,899	14,270,000	14,204,425	0	75,271	0	0	2.875	3.432	MN	66,098	410,263	10/18/2018	11/03/2022
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	57,684,762	107.4160	60,438,687	56,266,000	57,186,815	0	(212,631)	0	0	3.350	2.917	MN	303,680	1,884,911	10/18/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	83,281,666	124.6080	97,413,550	78,176,000	83,052,585	0	(58,615)	0	0	4.350	3.924	MN	547,883	3,117,906	10/25/2021	11/03/2045
00502*-AA-1	Across Finance LLC Sr. Secured				1.C	11,580,000	96.7110	11,199,118	11,580,000	11,580,000	0	0	0	0	3.950	3.969	MJSD	20,329	429,457	01/07/2021	01/07/2037
00724P-AD-1	ADOBE INC CORPORATE			2	1.E FE	8,746,261	102.3270	8,735,656	8,537,000	8,738,343	0	(5,774)	0	0	2.300	1.972	FA	81,813	12,351	12/20/2021	02/01/2030
00774C-AB-3	AECOM CORPORATE			2	3.C FE	1,095,000	108.8800	1,088,800	1,000,000	1,089,098	0	(5,902)	0	0	5.125	3.168	MS	15,090	25,625	08/19/2021	03/15/2027
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP CORPORATE			2	1.C FE	61,055,178	99.4330	60,693,903	61,040,000	61,054,789	0	(389)	0	0	2.795	2.794	MN	270,127	0	12/02/2021	11/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008016-A#-4	The Aerospace Corporation Senior Secured				2.B	7,497,500	107.8300	8,084,549	7,497,500	7,497,500	0	0	0	0	4.760	4.807	MON	22,801	356,881	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured				2.B	8,100,587	113.3360	9,180,847	8,100,587	8,100,587	0	0	0	0	6.510	6.598	MON	41,016	527,348	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured				2.B	2,504,165	103.8900	2,601,584	2,504,165	2,504,165	0	0	0	0	3.900	3.931	MON	7,867	97,663	07/02/2012	04/04/2033
008016-C*-6	The Aerospace Corporation Senior Note				2.B	2,206,283	102.0680	2,165,647	2,121,760	2,204,130	0	(2,153)	0	0	3.500	2.712	MON	5,982	24,754	09/01/2021	04/04/2033
008016-D@-3	The Aerospace Corporation Sr. Secured				2.B	8,900,000	95.5060	8,500,015	8,900,000	8,900,000	0	0	0	0	2.900	2.917	MON	16,490	207,914	02/18/2021	09/08/2042
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In				3.A FE	13,141,263	110.3120	14,496,330	13,141,263	13,141,263	0	0	0	0	5.750	5.748	MS	207,796	755,623	03/22/2013	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur				3.A FE	11,234,968	116.6770	11,903,559	10,202,124	11,217,199	0	(17,769)	0	0	6.750	5.212	MS	189,377	493,793	09/01/2021	03/22/2035
008117-AP-8	AETNA INC CORPORATE			2	2.B FE	4,647,350	101.3040	5,065,200	5,000,000	4,960,026	0	44,157	0	0	2.750	3.687	MN	17,569	137,500	12/18/2013	11/15/2022
00817Y-AF-5	AETNA INC CORPORATE				2.B FE	9,989,050	142.7960	14,279,600	10,000,000	9,992,206	0	296	0	0	6.625	6.633	JD	29,444	662,500	07/11/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2.B FE	23,193,674	145.4210	33,400,295	22,968,000	23,136,259	0	(8,348)	0	0	6.750	6.664	JD	68,904	1,550,340	01/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC CORPORATE			2	2.B FE	19,684,400	118.2810	23,656,200	20,000,000	19,739,000	0	7,578	0	0	4.500	4.599	MN	115,000	900,000	06/06/2013	05/15/2042
00817Y-AP-3	AETNA INC CORPORATE			2	2.B FE	7,004,494	123.0980	8,256,183	6,707,000	6,962,365	0	(6,939)	0	0	4.750	4.473	MS	93,805	318,583	04/04/2017	03/15/2044
00817Y-AZ-1	AETNA INC CORPORATE			2	2.B FE	17,905,382	112.0200	19,303,286	17,232,000	17,882,675	0	(13,290)	0	0	3.875	3.643	FA	252,257	628,215	09/14/2021	08/15/2047
009158-BA-3	AIR PRODS & CHEMS INC CORPORATE			2	1.F FE	40,676,543	102.2530	41,580,160	40,664,000	40,680,412	0	2,965	0	0	2.800	2.796	MN	145,487	868,756	10/15/2021	05/15/2050
010392-EB-0	ALABAMA POWER SENIOR NOTES				1.G FE	297,813	104.6350	313,905	300,000	299,816	0	172	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1.G FE	4,714,596	128.9420	6,318,158	4,900,000	4,795,788	0	6,068	0	0	5.700	5.957	FA	105,513	279,300	03/06/2014	02/15/2033
010392-EZ-7	ALABAMA POWER CORPORATE				1.G FE	6,185,269	139.7590	7,112,336	5,089,000	5,922,876	0	(33,805)	0	0	6.125	4.672	MN	39,829	311,701	04/01/2016	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE				1.G FE	14,462,140	139.7180	17,724,625	12,686,000	14,044,945	0	(49,165)	0	0	6.000	5.056	MS	253,720	761,160	04/27/2015	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1.G FE	11,150,377	131.4090	14,654,732	11,152,000	11,150,810	0	(253)	0	0	5.500	5.498	MS	180,600	613,360	04/27/2015	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1.G FE	18,929,050	127.9480	24,182,172	18,900,000	18,923,020	0	(754)	0	0	5.200	5.189	JD	81,900	982,800	04/27/2015	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1.G FE	3,412,461	112.7760	3,964,076	3,515,000	3,433,080	0	2,527	0	0	4.100	4.274	JJ	66,453	144,115	04/04/2012	01/15/2042
010392-FK-9	ALABAMA POWER CORPORATE				1.E FE	12,728,875	104.8230	13,380,656	12,765,000	12,756,747	0	3,950	0	0	3.550	3.584	JD	37,763	453,158	12/03/2013	12/01/2023
010392-FL-7	ALABAMA POWER CORPORATE			2	1.E FE	777,036	117.4520	927,871	790,000	778,425	0	299	0	0	4.150	4.251	FA	12,385	32,785	12/19/2016	08/15/2044
010392-FM-5	ALABAMA POWER CORPORATE			2	1.G FE	15,923,107	111.0290	19,052,576	17,160,000	16,070,964	0	27,436	0	0	3.750	4.180	MS	214,500	643,500	01/12/2016	03/01/2045
010392-FP-8	ALABAMA POWER CORPORATE			2	1.G FE	11,324,076	120.1080	13,692,312	11,400,000	11,332,388	0	1,576	0	0	4.300	4.340	JJ	243,738	490,200	01/08/2016	01/02/2046
010392-FT-0	ALABAMA POWER CORPORATE			2	1.E FE	3,210,724	107.0710	3,420,918	3,195,000	3,209,935	0	(347)	0	0	3.450	3.423	AO	27,557	110,228	10/22/2019	10/01/2049
012873-AH-8	OVINTIV INC NOTES				3.A FE	6,132,460	133.7700	6,721,943	5,025,000	5,603,071	0	(48,427)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	OVINTIV INC CORP FOREIGN				3.A FE	5,569,200	131.8140	6,590,700	5,000,000	5,331,560	0	(23,571)	0	0	7.375	6.452	MN	61,458	368,750	10/16/2006	11/01/2031
013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE			2	3.C FE	641,250	106.1880	637,128	600,000	633,805	0	(7,445)	0	0	5.875	3.690	FA	13,317	17,625	05/06/2021	02/15/2028
013817-AJ-0	ARCONIC INC CORPORATE				3.A FE	5,922,273	114.2910	6,800,315	5,950,000	5,939,339	0	1,690	0	0	5.900	5.940	FA	146,271	351,050	01/23/2007	02/01/2027
01400E-AA-1	ALCON FINANCE CORP CORPORATE			2	2.B FE	18,884,280	103.4480	19,137,880	18,500,000	18,798,914	0	(64,266)	0	0	2.750	2.362	MS	138,493	508,750	07/21/2020	09/23/2026
01400E-AB-9	ALCON FINANCE CORP CORPORATE			2	2.B FE	9,039,012	104.8510	9,000,410	8,584,000	9,012,340	0	(26,672)	0	0	3.000	2.268	MS	70,103	128,760	07/06/2021	09/23/2029
01449*-AA-5	Alexander & Baldwin, LLC Senior Note				2.C	7,427,691	104.9660	7,796,524	7,427,691	7,427,691	0	0	0	0	5.530	5.528	JJ	177,992	410,751	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note				2.C	20,047,500	105.7090	21,191,966	20,047,500	20,047,500	0	0	0	0	5.550	5.549	JJ	482,142	1,112,636	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note				2.C	13,000,000	108.0160	14,042,126	13,000,000	13,000,000	0	0	0	0	5.560	5.559	JJ	313,213	722,800	07/25/2013	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure				2.C	2,812,500	103.5310	2,911,816	2,812,500	2,812,500	0	0	0	0	3.880	3.879	JD	303	109,125	12/31/2015	12/31/2027
01449*-AH-0	Alexander & Baldwin, LLC Senior Unsecure				2.C	25,000,000	105.6340	26,408,593	25,000,000	25,000,000	0	0	0	0	4.160	4.160	JD	66,444	1,040,000	12/08/2017	12/08/2028
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure				2.C	762,548	106.5580	804,148	754,655	761,847	0	(701)	0	0	4.660	4.338	AO	7,131	33,117	09/01/2021	04/18/2025
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure				2.C	2,638,393	108.6960	2,829,954	2,603,560	2,636,467	0	(1,927)	0	0	4.810	4.529	AO	25,394	117,931	09/01/2021	04/18/2027
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure				2.C	1,378,074	109.7350	1,490,613	1,358,379	1,377,167	0	(907)	0	0	4.890	4.624	AO	13,469	62,552	09/01/2021	04/18/2028
015823-A*-8	Algonquin Gas Transmission LLC Senior Un				1.G	134,500,000	102.9360	138,449,511	134,500,000	134,500,000	0	0	0	0	3.240	3.240	FA	1,767,330	4,357,800	08/05/2019	08/05/2029
015823-AA-5	Algonquin Gas Transmission LLC Senior No				1.G	4,547,911	103.6390	4,508,280	4,350,000	4,467,630	0	(44,318)	0	0	3.510	2.408	JJ	69,557	152,685	03/02/2020	07/17/2024
017175-AD-2	ALLEGHANY CORP CORPORATE			2	2.A FE	478,385	126.4010	632,005	500,000	480,721	0	437	0	0	4.900	5.190	MS	7,214	24,500	12/07/2015	09/15/2044
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2.B FE	10,826,383	122.0150	13,055,605	10,700,000	10,739,039	0	(6,945)	0	0	7.000	6.906	AO	158,122	749,000	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec				2.A	8,247,084	105.2620	8,681,069	8,247,084	8,247,084	0	0	0	0	3.600	3.599	JJ	141,025	296,895	12/31/2012	01/10/2033
018522-M@-8	Allete Sr. Unsecured				2.B	4,342,885	101.8740	4,423,799	4,342,405	4,343,059	0	174	0	0	2.650	2.645	MS	38,358	57,537	08/31/2021	09/10/2025
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				2.B	2,366,700	101.4060	2,399,970	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	81,651	09/19/2012	09/19/2022
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE			2	4.B FE	22,506,296	104.8790	22,103,249	21,075,000	22,092,972	0	(403,731)	0	0	6.625	3.632	JJ	643,812	780,922	07/27/2021	07/15/2026
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC CORPORATE			2	4.B FE	255,638	99.9200	254,796	255,000	255,601	0	(36)	0	0	4.625	4.565	JD	983	6,454	08/03/2021	06/01/2028
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1.G FE	1,636,625	130.8490	2,118,445	1,619,000	1,629,288	0	(650)	0	0	6.125	6.044	JD	4,407	99,164	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND				1.G FE	38,197,058	132.1110	50,362,034	38,121,000	38,194,701	0	(5,446)	0	0	5.550	5.524	MN	305,603	2,115,716	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE				1.G FE	14,622,150	137.9690	20,695,350	15,000,000	14,736,338	0	11,145	0	0	5.950	6.135	AO	223,125	892,500	07/28/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE				1.G FE	611,018	103.4400	657,878	636,000	631,587	0	2,895	0	0	3.150	3.643	JD	890	20,034	12/11/2013	06/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
020002-BA-8	ALLSTATE CORP CORP				1.G FE	57,527,554	122.8520	70,523,191	57,405,000	57,508,532	0	(2,904)	0	0	4.500	4.487	JD	114,810	2,583,225	11/18/2015	06/15/2043
020002-BG-5	ALLSTATE CORP CORPORATE			2	1.G FE	3,063,498	117.4570	3,623,548	3,085,000	3,064,652	0	404	0	0	3.850	3.889	FA	46,519	118,773	06/05/2019	08/10/2049
02079K-AF-4	Alphabet Inc CORPORATE			2	1.C FE	45,819,475	90.0030	41,531,884	46,145,000	45,830,310	0	8,022	0	0	2.050	2.082	FA	357,367	972,250	08/10/2020	08/15/2050
02112#-AF-4	Alsco Inc. Senior Unsecured Note				1.G	21,702,200	101.8730	22,108,761	21,702,200	21,702,200	0	0	0	0	3.350	3.363	JAJO	153,483	816,244	01/15/2015	01/15/2025
02112#-AG-2	Alsco Inc. Senior Unsecured Note				1.G	39,941,176	101.7940	40,657,757	39,941,176	39,941,176	0	0	0	0	3.250	3.263	JAJO	266,829	1,461,181	04/17/2015	04/17/2025
02112#-AH-0	Alsco Inc. Senior Unsecured Note				1.G	14,579,376	101.8120	14,406,228	14,149,785	14,486,692	0	(92,684)	0	0	3.550	1.539	MS	147,905	279,851	09/01/2021	03/15/2024
02112#-AJ-6	Alsco Inc. Sr. Unsecured				1.G	27,090,000	109.2560	29,597,586	27,090,000	27,090,000	0	0	0	0	4.600	4.625	JAJO	283,843	1,246,140	04/09/2020	04/09/2030
021338-AA-2	Alta Realty Investments LLC Senior Secur				3.A	3,393,381	112.4120	3,813,434	3,393,381	3,393,381	0	0	0	0	7.000	7.061	JAJO	40,249	237,537	06/17/2011	01/31/2031
02154#-AB-2	Alticor, Inc. Sr. Unsecured				2.A	49,000,000	98.2530	48,144,165	49,000,000	49,000,000	0	0	0	0	2.030	2.030	JJ	461,430	497,350	01/14/2021	01/14/2026
02154#-AC-0	Alticor, Inc. Sr. Unsecured				2.A	6,440,000	97.4150	6,273,520	6,440,000	6,440,000	0	0	0	0	2.330	2.330	JJ	69,607	75,026	01/14/2021	01/14/2028
023135-BZ-8	Amazon.com, Inc. CORPORATE			2	1.D FE	10,898,038	101.2380	11,034,942	10,900,000	10,898,033	0	(5)	0	0	2.100	2.102	MN	31,156	114,450	05/10/2021	05/12/2031
023135-CB-0	Amazon.com, Inc. CORPORATE			2	1.D FE	9,928,400	107.2160	10,721,600	10,000,000	9,929,089	0	689	0	0	3.100	3.137	MN	42,194	155,000	05/10/2021	05/12/2051
02343U-AH-8	AMCOR FINANCE (USA) INC CORPORATE			2	2.B FE	12,331,702	113.6980	12,057,673	10,605,000	12,040,611	0	(217,535)	0	0	4.500	2.128	MN	60,979	477,225	11/12/2020	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA CORPORATE			2	2.B FE	2,677,873	101.1970	2,654,397	2,623,000	2,675,406	0	(2,467)	0	0	2.690	2.445	MN	7,056	35,279	07/01/2021	05/25/2031
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				3.A FE	15,089,040	134.6560	17,505,280	13,000,000	14,047,674	0	(101,444)	0	0	7.875	6.529	AO	255,938	1,023,750	05/18/2006	10/01/2029
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO				1.F FE	5,062,029	128.1090	5,544,558	4,328,000	4,866,139	0	(24,044)	0	0	5.300	4.204	FA	95,577	229,384	04/12/2012	08/01/2037
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	31,381,760	124.7110	38,665,399	31,004,000	31,327,591	0	(9,488)	0	0	4.800	4.719	JD	66,142	1,488,192	09/20/2016	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	51,467,031	121.0960	62,334,166	51,475,000	51,478,697	0	(821)	0	0	4.300	4.298	JJ	1,106,713	2,213,425	11/21/2019	07/01/2044
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	7,247,837	105.1200	7,148,160	6,800,000	7,096,959	0	(100,279)	0	0	3.250	1.692	MS	73,667	221,000	08/06/2020	03/01/2025
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	3,436,325	121.1610	4,198,229	3,465,000	3,439,234	0	600	0	0	4.150	4.199	MS	42,340	143,798	12/08/2015	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	2,836,453	114.5750	3,414,335	2,980,000	2,845,778	0	2,917	0	0	3.700	3.980	JD	9,188	110,260	08/31/2018	12/01/2047
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	4,927,507	110.4440	5,041,769	4,565,000	4,879,892	0	(35,700)	0	0	3.800	2.548	MN	22,166	154,470	08/20/2021	05/15/2028
02361D-AT-7	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	23,680,498	128.1360	28,631,989	22,345,000	23,606,223	0	(25,475)	0	0	4.500	4.148	MS	296,071	1,005,525	01/07/2019	03/15/2049
02361D-AV-2	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	2,489,425	94.8540	2,371,350	2,500,000	2,490,498	0	983	0	0	1.550	1.596	MN	4,951	37,889	11/09/2020	11/15/2030
02361D-AX-8	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	3,721,613	101.3680	3,765,821	3,715,000	3,721,482	0	(131)	0	0	2.900	2.891	JD	4,788	49,678	06/22/2021	06/15/2051
024010-AD-1	American Assets Trust, L.P. Senior Unsec				2.C	16,198,892	107.9850	16,015,411	14,831,120	16,120,610	0	(78,282)	0	0	4.290	2.489	JAJO	107,810	228,854	09/01/2021	03/01/2027
024010-AG-4	American Assets Trust, L.P. Senior Unsec				2.C	6,970,000	106.9990	7,457,854	6,970,000	6,970,000	0	0	0	0	3.910	3.910	JJ	114,310	272,527	07/30/2019	07/30/2030
02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE			2	4.B FE	2,147,125	98.1430	2,110,075	2,150,000	2,147,177	0	52	0	0	5.000	5.019	AO	39,417	0	09/16/2021	10/01/2029
02507*-AD-6	American Century Companies Inc Senior Un				2.C	11,949,870	106.3280	12,425,864	11,686,381	11,936,552	0	(13,319)	0	0	3.970	3.549	AO	83,769	405,662	09/01/2021	10/26/2027
02530#-AH-4	American Crystal Sugar Co. Sr. Secured				2.A	6,150,000	104.1500	6,405,209	6,150,000	6,150,000	0	0	0	0	3.240	3.253	FMAN	25,461	199,260	08/12/2020	08/12/2040
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1.G FE	26,688,311	159.5610	29,673,559	18,597,000	24,628,523	0	(233,090)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BF-5	AMERICAN EXPRESS CO CORP				1.G FE	24,254,928	119.1550	31,135,202	26,130,000	24,550,374	0	43,350	0	0	4.050	4.493	JD	82,310	1,058,265	12/07/2015	12/03/2042
025816-BR-9	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	10,581,340	104.8280	11,531,080	11,000,000	10,795,980	0	67,059	0	0	3.000	3.695	AO	55,917	330,000	08/27/2018	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	14,864,250	102.8930	15,433,950	15,000,000	14,963,847	0	29,694	0	0	3.400	3.612	FA	175,667	510,000	06/27/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	21,064,950	104.2520	20,850,400	20,000,000	20,453,388	0	(293,143)	0	0	3.700	2.161	FA	304,222	740,000	11/19/2019	08/03/2023
025816-CF-4	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	39,417,554	106.0580	40,620,214	38,300,000	39,034,205	0	(159,026)	0	0	3.125	2.650	MN	136,311	1,196,875	07/24/2019	05/20/2026
025816-CN-7	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	6,950,862	107.3130	7,468,985	6,960,000	6,950,891	0	29	0	0	3.300	3.324	MN	37,004	0	12/02/2021	05/03/2027
026351-AU-0	AMERICAN GENERAL CORP NOTES				2.B FE	3,338,148	118.7700	7,838,820	6,600,000	5,115,423	0	291,847	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02665W-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE				1.G FE	22,984,820	98.9370	22,755,620	23,000,000	22,986,386	0	1,566	0	0	0.750	0.773	FA	53,667	0	09/07/2021	08/09/2024
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2.B FE	6,590,904	138.7560	7,562,202	5,450,000	6,300,530	0	(40,998)	0	0	6.250	4.732	MN	56,771	340,625	04/01/2016	05/01/2036
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	29,951,131	123.6980	33,868,512	27,380,000	29,964,164	0	2,355	0	0	4.500	3.826	JJ	564,713	671,805	12/13/2021	07/16/2044
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	41,874,940	123.4630	45,376,356	36,753,000	41,869,727	0	(9,474)	0	0	4.375	3.621	JJ	741,441	700,000	12/09/2021	01/15/2055
026874-DC-8	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	5,645,950	111.3830	5,569,150	5,000,000	5,636,118	0	(9,832)	0	0	3.875	2.674	JJ	89,340	0	10/05/2021	01/15/2035
026874-DE-4	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	814,920	119.6910	897,683	750,000	803,439	0	(3,076)	0	0	4.700	3.993	JJ	16,744	35,250	01/16/2018	07/10/2035
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	16,131,468	127.0600	17,976,449	14,148,000	16,097,716	0	(20,424)	0	0	4.800	3.862	JJ	322,574	408,576	10/04/2021	07/10/2045
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE			2	2.B FE	42,418,842	128.5550	53,896,684	41,925,000	42,421,198	0	(1,284)	0	0	4.750	4.662	AO	497,859	1,896,438	11/03/2021	04/01/2048
02860#-AD-3	American National Red Cross Senior Note				1.G YE	29,200,000	109.6800	32,026,448	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	1,118,360	06/05/2013	06/06/2033
02860#-AF-8	American National Red Cross Sr. Unsecure				2.C YE	30,000,000	104.6150	31,384,479	30,000,000	30,000,000	0	0	0	0	3.010	3.010	JJ	401,333	903,000	01/21/2020	01/22/2035
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES				1.F FE	1,852,196	125.6820	2,335,172	1,858,000	1,855,991	0	308	0	0	7.450	7.475	JD	6,152	138,421	03/14/1997	12/15/2026
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS CORPORATE			2	2.B FE	2,033,880	101.3160	2,026,320	2,000,000	2,033,715	0	(165)	0	0	2.650	2.455	JJ	4,417	0	12/09/2021	01/15/2032
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				2.A FE	9,174,100	145.5780	14,557,800	10,000,000	9,362,547	0	20,980	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03040W-AU-9	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	11,300,932	108.0480	10,984,160	10,166,000	11,252,338	0	(48,594)	0	0	3.450	1.851	JD	29,227	175,364	08/25/2021	06/01/2029
03040W-AW-5	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	781,789	103.7600	814,516	785,000	782,264	0	285	0	0	2.800	2.847	MN	3,663	21,980	04/08/2020	05/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03040W-AY-1	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	396,020	100.1650	400,660	400,000	396,241	0	221	0	0	2.300	2.412	JD	767	5,034	05/11/2021	06/01/2031
03063#-AC-8	Americold Rlty Op Partnrshp LP Senior Un				2.B FE	17,450,000	106.9770	18,667,460	17,450,000	17,450,000	0	0	0	0	4.100	4.100	JJ	343,813	715,450	05/07/2019	01/08/2030
03063#-AE-4	Americold Rlty Op Partnrshp LP Sr. Unsec				2.B FE	22,627,164	99.1390	21,822,225	22,011,643	22,011,643	0	0	0	(1,671,391)	1.650	1.650	JJ	175,543	195,750	12/30/2020	01/07/2033
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1.G FE	591,339	105.3830	611,221	580,000	582,351	0	(1,261)	0	0	4.000	3.761	AO	4,898	23,200	11/07/2013	10/15/2023
03085*-AB-8	AmeriTex Pipe & Products, LLC Sr. Secure				2.A PL	1,178,794	98.5800	1,162,055	1,178,794	1,178,794	0	0	0	0	7.858	7.838	MJSD	254	14,465	11/04/2021	11/04/2024
03085*-AC-6	AmeriTex Pipe & Products, LLC Revolver				2.A PL	5,649,611	98.5800	5,569,387	5,649,611	5,649,611	0	0	0	0	4.938	7.949	MJSD	23,717	18,018	12/22/2021	11/04/2024
031100-H#-0	Ametek Inc Senior Unsecured Note				2.A	26,482,500	103.5490	28,311,112	27,340,807	27,340,807	0	0	0	(2,076,045)	1.530	1.530	AO	70,881	434,251	10/31/2016	10/31/2028
031100-H#-2	Ametek Inc Senior Unsecured Note				2.A	15,104,003	102.7310	14,333,360	13,952,266	14,512,450	0	(39,615)	0	(551,938)	1.340	0.498	AO	31,679	95,128	09/01/2021	10/31/2026
031100-P*-5	Ametek Inc Senior Unsecured Note				2.A	2,649,913	107.7450	2,586,071	2,400,172	2,631,131	0	(18,781)	0	0	4.180	1.653	JD	5,016	50,164	09/01/2021	12/13/2025
031162-AW-0	AMGEN INC CORPORATE				2.A FE	13,054,725	142.5540	16,614,669	11,655,000	12,685,618	0	(41,647)	0	0	6.375	5.515	JD	61,917	743,006	05/19/2010	06/01/2037
031162-BA-7	AMGEN INC CORPORATE				2.A FE	5,969,406	143.1240	7,154,769	4,999,000	5,733,330	0	(26,450)	0	0	6.400	5.101	FA	133,307	319,936	07/16/2010	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2.A FE	16,707,525	135.5240	22,632,508	16,700,000	16,704,430	0	(191)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2.A FE	6,842,361	125.6400	7,814,808	6,220,000	6,720,157	0	(15,761)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE			2	2.A FE	4,975,500	136.1710	6,808,550	5,000,000	4,979,423	0	518	0	0	5.650	5.684	JD	12,556	282,500	06/27/2011	06/15/2042
031162-BZ-2	AMGEN INC CORPORATE			2	2.A FE	19,621,600	119.6500	23,212,100	19,400,000	19,664,523	0	(9,004)	0	0	4.400	4.279	MN	142,267	840,400	09/16/2021	05/01/2045
031162-CD-0	AMGEN INC CORPORATE			2	2.A FE	8,953,428	123.8300	9,785,058	7,902,000	8,938,706	0	(9,129)	0	0	4.563	3.740	JD	16,025	280,716	09/14/2021	06/15/2048
031162-CF-5	AMGEN INC CORPORATE			2	2.A FE	86,199,370	127.6520	96,024,940	75,224,000	85,942,481	0	(147,164)	0	0	4.663	3.824	JD	155,898	3,158,436	09/14/2021	06/15/2051
031162-CR-9	AMGEN INC CORPORATE			2	2.A FE	2,191,266	102.6560	2,258,432	2,200,000	2,191,812	0	327	0	0	3.150	3.177	FA	25,025	69,300	02/18/2020	02/21/2040
031162-CS-7	AMGEN INC CORPORATE			2	2.A FE	8,555,260	104.1960	8,335,680	8,000,000	8,545,208	0	(7,624)	0	0	3.375	3.009	FA	97,500	101,250	12/10/2021	02/21/2050
031162-CT-5	AMGEN INC CORPORATE			2	2.A FE	15,268,504	102.3340	15,462,667	15,110,000	15,230,967	0	(22,872)	0	0	2.200	2.030	FA	120,041	332,420	05/04/2020	02/21/2027
031162-CZ-1	AMGEN INC CORPORATE			2	2.A FE	9,038,848	96.8380	8,812,258	9,100,000	9,040,853	0	2,005	0	0	2.000	2.072	JJ	71,789	0	08/05/2021	01/15/2032
031162-DC-1	AMGEN INC CORPORATE			2	2.A FE	45,679,404	97.8530	44,816,674	45,800,000	45,679,954	0	550	0	0	3.000	3.013	JJ	541,967	0	09/09/2021	01/15/2052
03210#-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				3.A	1,000,000	103.1710	1,031,708	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	45,100	07/31/2013	07/31/2023
032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE			2	3.C FE	2,633,878	102.6120	2,636,102	2,569,000	2,630,522	0	(3,355)	0	0	4.625	4.191	MN	15,182	59,408	08/18/2021	05/15/2030
032654-AT-2	ANALOG DEVICES INC CORP FLOATER				1.G FE	8,500,000	99.9740	8,497,780	8,500,000	8,500,000	0	0	0	0	0.300	0.300	JAJO	6,233	0	09/28/2021	10/01/2024
032654-AU-9	ANALOG DEVICES INC CORPORATE			2	1.G FE	3,971,200	99.4330	3,977,320	4,000,000	3,971,813	0	613	0	0	1.700	1.811	AO	16,244	0	11/01/2021	10/01/2028
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	2,198,167	124.7210	2,369,699	1,900,000	2,011,068	0	(15,343)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	6,351,185	122.6450	7,971,925	6,500,000	6,439,199	0	7,975	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	6,149,181	137.1270	7,473,422	5,450,000	5,808,569	0	(29,614)	0	0	7.550	6.548	AO	102,869	411,475	05/16/2002	10/01/2030
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				2.B FE	4,896,738	135.4120	5,687,304	4,200,000	4,637,594	0	(29,613)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				2.B FE	24,753,250	130.4710	32,617,750	25,000,000	24,808,675	0	4,823	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	44,775,188	139.8090	63,399,187	45,347,000	44,891,791	0	9,975	0	0	6.500	6.589	MN	491,259	2,947,555	04/27/2015	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	4,219,579	139.2940	5,571,760	4,000,000	4,192,453	0	(5,117)	0	0	6.500	6.075	FA	108,333	260,000	12/07/2015	02/01/2043
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE			2	2.B FE	103,588,328	126.9940	106,193,653	83,621,000	103,307,424	0	(283,681)	0	0	4.900	3.430	FA	1,707,262	1,605,779	12/09/2021	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE				2.B FE	47,800,261	162.6650	50,058,407	30,774,000	43,854,612	0	(498,218)	0	0	8.200	4.579	JJ	1,163,599	2,523,468	12/07/2015	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				2.B FE	30,172,397	162.4570	31,917,927	19,647,000	28,368,489	0	(317,000)	0	0	8.000	4.386	MN	200,836	1,571,760	06/26/2020	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH COS INC CORPORATE			2	2.B FE	674,528	120.0710	768,454	640,000	671,817	0	(663)	0	0	4.439	4.127	AO	6,708	28,410	08/21/2017	10/06/2048
03523T-BV-9	ANHEUSER-BUSCH COS INC CORPORATE			2	2.B FE	5,255,400	138.6810	5,547,240	4,000,000	5,238,089	0	(17,311)	0	0	5.550	3.708	JJ	97,433	111,000	05/06/2021	01/23/2049
035240-AE-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2.B FE	2,052,095	136.9740	2,739,480	2,000,000	2,041,575	0	(2,367)	0	0	6.625	6.368	FA	50,056	132,500	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2.B FE	13,299,460	125.8350	14,783,096	11,748,000	13,100,315	0	(42,846)	0	0	4.950	4.102	JJ	268,148	581,526	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE			2	2.B FE	6,457,056	122.5330	6,504,052	5,308,000	6,435,281	0	(16,084)	0	0	4.600	3.360	AO	51,547	156,584	07/06/2021	04/15/2048
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE				2.B FE	15,066,825	111.7480	18,457,417	16,517,000	15,295,589	0	33,942	0	0	4.000	4.549	JJ	300,976	660,680	12/07/2015	01/17/2043
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE				2.B FE	60,043,151	121.3410	73,152,849	60,287,000	60,077,394	0	5,209	0	0	4.625	4.650	FA	1,161,781	2,788,274	04/27/2015	02/01/2044
036752-AC-7	ANTHEM INC CORPORATE			2	2.B FE	19,993,600	105.5500	21,110,000	20,000,000	19,996,846	0	889	0	0	3.350	3.355	JD	55,833	670,000	11/14/2017	12/01/2024
036752-AD-5	ANTHEM INC CORPORATE			2	2.B FE	27,359,068	122.5650	27,405,505	22,360,000	27,308,761	0	(40,600)	0	0	4.375	3.103	JD	81,521	551,469	09/14/2021	12/01/2047
036752-AG-8	ANTHEM INC CORPORATE			2	2.B FE	7,162,445	111.5020	7,069,227	6,340,000	7,001,277	0	(103,632)	0	0	4.101	2.209	MS	86,668	260,003	10/01/2020	03/01/2028
036752-AH-6	ANTHEM INC CORPORATE			2	2.B FE	15,410,431	125.5960	18,324,456	14,590,000	15,405,776	0	(5,835)	0	0	4.550	4.169	MS	221,282	520,520	09/14/2021	03/01/2048
036752-AK-9	ANTHEM INC CORPORATE			2	2.B FE	17,757,816	111.8690	19,633,010	17,550,000	17,759,518	0	(251)	0	0	3.700	3.626	MS	191,198	564,250	09/14/2021	09/15/2049
036752-AL-7	ANTHEM INC CORPORATE			2	2.B FE	4,999,680	104.7090	5,026,032	4,800,000	4,999,137	0	(543)	0	0	2.875	2.267	MS	40,633	0	12/21/2021	09/15/2029
036752-AN-3	ANTHEM INC CORPORATE			2	2.B FE	1,816,488	99.9060	1,798,308	1,800,000	1,816,027	0	(461)	0	0	2.250	2.130	MN	5,175	20,250	09/27/2021	05/15/2030
036752-AS-2	ANTHEM INC CORPORATE			2	2.B FE	17,989,428	111.4790	19,943,593	17,890,000	17,988,572	0	(856)	0	0	3.600	3.567	MS	189,634	296,014	09/14/2021	03/15/2051
037389-AU-7	AON CORP CORPORATE				2.A FE	20,509,545	144.2440	29,570,020	20,500,000	20,505,263	0	(409)	0	0	6.250	6.246	MS	323,872	1,281,250	11/15/2010	09/30/2040
037389-BE-2	AON CORP CORPORATE			2	2.A FE	1,195,403	103.1250	1,134,375	1,100,000	1,185,365	0	(9,689)	0	0	2.800	1.770	MN	3,936	30,800	12/16/2020	05/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037411-AJ-4	APACHE CORP NOTES				3.A FE	3,525,009	116.4700	3,348,513	2,875,000	3,064,120	0	(38,635)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				3.A FE	14,491,380	117.5940	13,523,310	11,500,000	12,383,475	0	(176,556)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AM-7	APACHE CORP DEBENTURES				3.A FE	6,905,920	125.7170	8,800,190	7,000,000	6,917,346	0	1,041	0	0	7.375	7.478	FA	195,028	516,250	08/08/1997	08/15/2047
037411-AR-6	APACHE CORP CORPORATE				3.A FE	13,089,029	123.0290	14,271,364	11,600,000	12,985,989	0	(19,923)	0	0	6.000	4.846	JJ	320,933	396,000	10/27/2021	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			2	3.A FE	10,085,166	113.0950	10,033,788	8,872,000	9,823,466	0	(34,198)	0	0	5.100	4.247	MS	150,824	452,472	01/01/2013	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			2	3.A FE	44,407,481	115.0440	51,942,366	45,150,000	44,552,023	0	16,157	0	0	5.250	5.358	FA	987,656	2,370,375	04/27/2015	02/01/2042
03764#-AA-4	Apollo Core Infra Feeder Fund Sr Secured				3.B Z	6,225,909	100.0000	6,225,909	6,225,909	6,225,909	0	0	0	0	4.500	4.500	MJSD	3,891	0	12/27/2021	06/30/2032
03764#-AB-2	Apollo Core Infra Feeder Fund Senior Sub				4.B Z	3,220,298	100.0000	3,220,298	3,220,298	3,220,298	0	0	0	0	6.000	6.000	MJSD	2,684	0	12/27/2021	06/30/2032
037735-CK-1	APPALACHIAN PWR CO CORPORATE				2.A FE	898,494	139.9980	986,986	705,000	864,452	0	(6,823)	0	0	6.700	4.647	FA	17,844	47,235	06/20/2016	08/15/2037
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2.A FE	6,508,035	145.0330	7,469,200	5,150,000	6,273,966	0	(43,937)	0	0	7.000	5.019	AO	90,125	360,500	01/11/2016	04/01/2038
037735-CT-2	APPALACHIAN PWR CO CORPORATE			2	2.A FE	8,822,137	116.8380	10,160,232	8,696,000	8,805,998	0	(3,333)	0	0	4.400	4.306	MN	48,891	382,624	06/15/2016	05/15/2044
037735-CV-7	APPALACHIAN PWR CO CORPORATE			2	2.A FE	463,552	117.3680	552,803	471,000	464,387	0	155	0	0	4.450	4.548	JD	1,747	20,960	01/14/2016	06/01/2045
037833-CD-0	APPLE INC CORPORATE			2	1.B FE	3,144,460	118.8060	3,267,165	2,750,000	3,136,586	0	(7,874)	0	0	3.850	3.024	FA	43,232	52,938	04/06/2021	08/04/2046
037833-CJ-7	APPLE INC CORPORATE			2	1.B FE	3,302,340	108.7090	3,261,270	3,000,000	3,263,820	0	(38,520)	0	0	3.350	1.467	FA	39,642	50,250	03/31/2021	02/09/2027
037833-CR-9	APPLE INC CORPORATE			2	1.B FE	11,325,414	107.9100	10,743,520	9,956,000	11,044,044	0	(206,460)	0	0	3.200	1.001	MN	44,249	318,592	08/18/2020	05/11/2027
037833-DK-3	APPLE INC CORPORATE			2	1.B FE	738,480	107.4280	805,710	750,000	742,689	0	1,114	0	0	3.000	3.183	MN	3,000	22,500	01/16/2018	11/13/2027
037833-DL-1	APPLE INC CORPORATE				1.B FE	22,996,090	100.9170	23,210,998	23,000,000	22,998,880	0	1,310	0	0	1.700	1.706	MS	119,472	391,000	09/04/2019	09/11/2022
037833-DP-2	APPLE INC CORPORATE			2	1.B FE	16,883,664	102.5210	16,849,326	16,435,000	16,869,605	0	(14,058)	0	0	2.200	1.818	MS	110,480	42,900	11/12/2021	09/11/2029
037833-EC-0	APPLE INC CORPORATE			2	1.B FE	8,505,180	97.1810	8,304,116	8,545,000	8,509,950	0	4,769	0	0	1.200	1.270	FA	40,731	51,270	02/12/2021	02/08/2028
037833-ED-8	APPLE INC CORPORATE			2	1.B FE	5,058,583	97.5860	4,937,852	5,060,000	5,058,673	0	90	0	0	1.650	1.653	FA	33,164	41,745	02/01/2021	02/08/2031
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not				2.C	16,000,000	100.8970	16,143,526	16,000,000	16,000,000	0	0	0	0	3.190	3.190	JJ	255,200	510,400	07/01/2014	07/01/2022
03820C-B*-5	Applied Industrial Tech, Inc. Senior Not				2.C	11,795,692	102.4970	11,687,786	11,403,085	11,638,141	0	(93,979)	0	0	3.210	2.052	AO	62,023	323,457	09/01/2021	10/31/2023
038222-AL-9	APPLIED MATLS INC CORPORATE			2	1.F FE	996,450	108.0270	1,080,270	1,000,000	997,957	0	345	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038336-C#-8	AptarGroup Inc Senior Note				2.B	2,500,000	101.2120	2,530,310	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	81,250	09/05/2012	09/05/2022
038336-D*-1	AptarGroup Inc Senior Note				2.B	4,928,997	103.5850	4,910,375	4,740,445	4,923,456	0	(5,542)	0	0	3.400	1.913	MS	51,934	0	12/01/2021	09/05/2024
038336-E*-0	AptarGroup Inc Senior Note				2.B	2,464,659	104.7830	2,407,957	2,298,037	2,452,211	0	(12,448)	0	0	3.610	1.845	JD	3,457	41,480	09/01/2021	12/16/2025
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE				2.A FE	4,043,711	130.6880	4,894,266	3,745,000	4,010,524	0	(6,936)	0	0	5.144	4.624	MN	32,107	192,643	09/06/2018	11/01/2043
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE			2	2.A FE	3,942,701	109.8680	4,092,583	3,725,000	3,873,112	0	(29,072)	0	0	4.011	3.091	JD	6,640	149,410	07/09/2019	12/15/2026
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE			2	2.A FE	22,408,276	130.0150	23,006,154	17,695,000	22,378,522	0	(17,932)	0	0	5.031	3.402	JD	39,566	558,567	12/06/2021	12/15/2046
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE			2	1.F FE	10,108,440	108.7080	9,783,720	9,000,000	10,002,668	0	(80,837)	0	0	3.250	1.748	MS	76,375	146,250	09/28/2021	03/27/2030
039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE			2	1.F FE	69,719,018	100.6940	70,083,024	69,600,000	69,716,671	0	(2,347)	0	0	2.700	2.691	MS	579,420	0	10/12/2021	09/15/2051
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	2,131,960	127.2560	2,545,120	2,000,000	2,052,808	0	(7,141)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	7,368,080	129.1550	9,040,850	7,000,000	7,181,073	0	(19,139)	0	0	6.625	6.178	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	304,587	136.2620	408,786	300,000	302,418	0	(188)	0	0	7.000	6.878	FA	8,750	21,000	03/21/2001	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	36,532,078	132.8310	49,280,301	37,100,000	36,764,886	0	20,981	0	0	5.935	6.048	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	9,517,134	134.3310	13,787,734	10,264,000	9,765,094	0	22,657	0	0	5.375	5.892	MS	162,442	551,690	04/01/2016	09/15/2035
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	20,224,635	143.0530	27,952,556	19,540,000	20,088,711	0	(17,266)	0	0	5.765	5.518	MS	375,494	1,126,481	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP				1.F FE	8,574,559	127.9740	11,022,401	8,613,000	8,579,587	0	929	0	0	4.535	4.564	MS	103,075	390,600	01/14/2014	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate				1.F FE	12,763,620	120.8510	16,828,502	13,925,000	12,950,190	0	26,477	0	0	4.016	4.530	AO	116,506	559,228	04/27/2015	04/16/2043
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE			2	1.F FE	26,852,898	104.2910	27,811,281	26,667,000	26,857,897	0	(46,792)	0	0	2.500	2.309	FA	259,262	666,675	08/06/2020	08/11/2026
039688-AH-5	Arctic Slope Regional Corporat Senior Un				2.B PL	752,556	104.2180	737,330	707,489	748,125	0	(4,431)	0	0	3.460	1.481	JD	680	12,240	09/01/2021	12/23/2024
039688-AJ-1	Arctic Slope Regional Corporat Senior Un				2.B PL	3,571,615	105.7050	3,648,561	3,451,660	3,564,454	0	(7,161)	0	0	3.620	2.896	JD	3,471	99,394	09/01/2021	12/21/2026
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				1.G FE	982,341	125.1450	1,126,305	900,000	960,403	0	(3,065)	0	0	5.500	4.823	MS	16,500	49,500	06/26/2013	09/01/2035
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	14,180,595	122.8350	14,961,303	12,180,000	13,875,246	0	(58,346)	0	0	5.050	4.000	MS	205,030	615,090	04/22/2016	09/01/2041
040555-CP-7	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	6,807,142	121.3320	8,220,243	6,775,000	6,802,118	0	(769)	0	0	4.700	4.669	JJ	146,829	318,425	04/27/2015	01/15/2044
040555-CV-4	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	9,412,275	102.9510	9,641,361	9,365,000	9,397,488	0	(6,822)	0	0	2.550	2.467	MS	70,316	238,808	10/18/2019	09/15/2026
040555-CX-0	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	18,394,910	114.9840	17,247,600	15,000,000	18,247,181	0	(80,998)	0	0	4.200	2.999	FA	238,000	630,000	02/27/2020	08/15/2048
040555-CY-8	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	8,015,582	117.1630	7,551,155	6,445,000	7,948,829	0	(36,531)	0	0	4.250	2.976	MS	91,304	273,913	02/25/2020	03/01/2049
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1.F	35,000,000	146.6260	51,319,110	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge				1.D	7,500,785	111.3450	7,098,240	6,375,000	6,971,725	0	(58,640)	0	0	4.710	2.829	JD	834	300,263	01/01/2013	12/30/2030
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se				2.C	43,783,920	129.7350	56,803,224	43,783,920	43,783,920	0	0	0	0	6.400	6.451	MJSD	7,784	2,802,171	09/28/2012	09/30/2038
043178-AC-2	Arthur J. Gallagher & Co Senior Note				2.B PL	18,942,742	104.0680	19,713,417	18,942,742	18,942,742	0	0	0	0	5.490	5.490	FA	407,316	1,039,957	02/10/2011	02/10/2023
043178-AE-8	Arthur J. Gallagher & Co Senior Note				2.B PL	6,145,379	100.9960	6,206,593	6,145,379	6,145,379	0	0	0	0	3.690	3.690	JD	10,708	226,764	06/14/2013	06/14/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04317@-AM-0	Arthur J. Gallagher & Co Senior Note				2.B PL	9,741,794	103.3320	10,030,972	9,707,489	9,735,582	0	(6,211)	0	0	4.130	3.925	JD	7,796	386,310	09/01/2021	06/26/2023
04317@-AP-3	Arthur J. Gallagher & Co Senior Note				2.B PL	8,000,000	107.5690	8,605,505	8,000,000	8,000,000	0	0	0	0	4.360	4.360	JD	6,782	348,800	06/24/2014	06/24/2026
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	74,840,000	104.0210	77,849,226	74,840,000	74,840,000	0	0	0	0	3.460	3.460	JD	215,789	2,589,464	12/01/2016	12/01/2027
04317@-BB-3	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	13,000,000	107.3510	13,955,610	13,000,000	13,000,000	0	0	0	0	4.140	4.140	FA	219,765	538,200	08/04/2017	08/04/2027
04317@-BP-2	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	60,950,000	112.9200	68,824,516	60,950,000	60,950,000	0	0	0	0	4.480	4.480	JD	144,113	2,730,560	06/12/2019	06/12/2034
04472*-AJ-0	Ashley Furniture Industries, L Series D				2.B	9,048,386	106.2320	9,612,255	9,048,386	9,048,386	0	0	0	0	5.030	5.061	MJSD	1,264	455,134	06/30/2010	06/30/2025
04472*-AK-7	Ashley Furniture Industries, L Senior No				2.B	5,454,438	106.0520	5,784,533	5,454,438	5,454,438	0	0	0	0	3.570	3.585	JAJO	40,026	194,723	10/17/2014	10/17/2034
04472*-AL-5	Ashley Furniture Industries, L Senior Un				2.B	15,991,000	108.6120	17,368,103	15,991,000	15,991,000	0	0	0	0	3.990	3.990	MJSD	49,625	638,041	09/03/2015	09/03/2027
04472*-AN-1	Ashley Furniture Industries, L Senior Un				2.B	65,950,000	114.6030	75,580,847	65,950,000	65,950,000	0	0	0	0	4.370	4.370	MJSD	8,006	2,882,015	03/30/2018	03/31/2033
04472*-AP-6	Ashley Furniture Industries, L Sr. Unsec				2.A IF	113,640,000	103.5430	117,666,100	113,640,000	113,640,000	0	0	0	0	3.280	3.280	JAJO	735,125	931,848	07/20/2021	07/20/2036
045086-AP-0	ASHTON WOODS USA LLC / ASHTON CORPORATE			2	4.A FE	498,125	99.2630	496,315	500,000	498,140	0	15	0	0	4.625	4.679	AO	6,295	0	11/22/2021	04/01/2030
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure				1.D	42,191,830	104.7060	44,177,368	42,191,830	42,191,830	0	0	0	0	3.300	3.313	JAJO	235,923	1,392,330	04/30/2020	05/02/2050
04636N-AB-9	ASTRAZENECA PLC CORPORATE			2	1.G FE	1,737,825	101.2040	1,760,950	1,740,000	1,737,924	0	99	0	0	2.250	2.264	MN	3,589	19,575	05/25/2021	05/28/2031
04636N-AC-7	ASTRAZENECA PLC CORPORATE			2	1.G FE	53,995,140	99.2260	53,582,077	54,000,000	53,996,041	0	901	0	0	0.700	0.703	MN	34,650	189,000	05/25/2021	05/28/2024
04636N-AE-3	ASTRAZENECA PLC CORPORATE			2	1.G FE	24,788,996	99.4350	24,477,914	24,617,000	24,779,084	0	(9,912)	0	0	1.750	1.638	MN	39,490	215,399	11/10/2021	05/28/2028
048303-CH-2	ATLANTIC CITY ELECTRIC COMPANY CORPORATE			2	1.F FE	6,983,150	111.8990	7,821,740	6,990,000	6,984,716	0	622	0	0	4.000	4.012	AO	59,027	279,600	10/09/2018	10/15/2028
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				1.E FE	6,153,059	118.9120	7,382,057	6,208,000	6,185,314	0	2,644	0	0	6.750	6.819	JJ	193,224	419,040	07/22/1998	07/15/2028
049560-AG-0	ATMOS ENERGY CORP BOND				1.E FE	582,917	132.9710	638,261	480,000	559,090	0	(4,570)	0	0	5.950	4.264	AO	6,029	28,560	04/01/2016	10/15/2034
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER				1.G FE	34,250,000	100.0050	34,251,792	34,250,000	34,250,000	0	0	0	0	0.578	0.565	MJSD	12,653	136,466	03/04/2021	03/09/2023
05237*-AG-9	Austin Powder Holdings Co Senior Note				1.G PL	12,000,000	102.9150	12,349,851	12,000,000	12,000,000	0	0	0	0	4.600	4.600	MN	70,533	552,000	05/14/2015	05/15/2024
052769-AG-1	AUTODESK INC CORPORATE			2	2.B FE	1,465,714	103.6570	1,454,308	1,403,000	1,464,082	0	(1,632)	0	0	2.850	2.238	JJ	18,438	0	10/06/2021	01/15/2030
052769-AH-9	AUTODESK INC CORPORATE			2	2.B FE	40,827,150	99.9800	40,941,810	40,950,000	40,828,859	0	1,709	0	0	2.400	2.433	JD	229,320	0	10/05/2021	12/15/2031
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1.D FE	12,486,375	107.4100	13,426,250	12,500,000	12,493,982	0	1,393	0	0	3.375	3.388	MS	124,219	421,875	09/08/2015	09/15/2025
053015-AG-8	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1.D FE	10,940,291	99.8130	10,914,552	10,935,000	10,939,995	0	(296)	0	0	1.700	1.691	MN	23,753	93,464	11/01/2021	05/15/2028
05329W-AR-3	AUTONATION, INC CORPORATE			2	2.C FE	24,567,834	97.8070	24,026,290	24,565,000	24,567,508	0	(326)	0	0	1.950	1.948	FA	202,252	0	07/26/2021	08/01/2028
05332*-BB-3	Automotive Rentals, Inc. Senior Secured				2.A	40,400,000	103.4960	41,812,395	40,400,000	40,400,000	0	0	0	0	3.320	3.320	MON	40,984	1,341,280	01/20/2015	01/20/2025
05332*-BC-1	Automotive Rentals, Inc. Senior Secured				2.A	18,221,144	105.1350	17,851,661	16,979,742	18,120,998	0	(100,146)	0	0	3.780	1.885	MON	5,349	213,945	09/01/2021	08/28/2025
05332*-BE-7	Automotive Rentals, Inc. Senior Secured				2.A	2,120,000	104.3140	2,211,460	2,120,000	2,120,000	0	0	0	0	3.500	3.500	MON	206	74,200	01/31/2017	01/31/2027
05332*-BG-2	Automotive Rentals, Inc. Senior Secured				2.A	19,957,584	107.9020	21,534,540	19,957,584	19,957,584	0	0	0	0	4.120	4.120	MON	25,124	822,252	07/20/2018	07/20/2028
053332-BA-9	AUTOZONE INC CORPORATE			2	2.B FE	563,282	94.3360	532,998	565,000	563,489	0	153	0	0	1.650	1.682	JJ	4,299	8,572	08/04/2020	01/15/2031
053611-AB-5	AVERY DENNISON CORP BONDS				2.B FE	3,729,338	126.4140	4,740,525	3,750,000	3,737,913	0	744	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
053611-AJ-8	AVERY DENNISON CORP CORPORATE			2	2.B FE	14,296,680	116.7130	14,005,560	12,000,000	13,903,562	0	(260,705)	0	0	4.875	2.300	JD	40,625	585,000	06/23/2020	12/06/2028
05464U-AB-7	Axium US Wind AcquisitionCo Debt in a Pr				2.C PL	8,890,000	123.8250	11,008,003	8,890,000	8,890,000	0	0	0	0	6.500	6.551	MJSD	1,605	577,850	04/16/2015	06/30/2033
05508R-AE-6	B&G FOODS HLDG CORP CORPORATE			2	4.B FE	10,241,838	102.0150	10,203,540	10,002,000	10,186,818	0	(55,019)	0	0	5.250	3.012	AO	131,276	59,850	10/12/2021	04/01/2025
05508W-AB-1	B&G FOODS INC CORPORATE			2	4.B FE	1,856,075	103.6360	1,865,448	1,800,000	1,850,608	0	(5,467)	0	0	5.250	4.282	MS	27,825	21,000	10/13/2021	09/15/2027
05526D-BB-0	BAT CAPITAL CORP CORPORATE			2	2.B FE	5,327,600	104.9520	5,247,600	5,000,000	5,290,660	0	(36,940)	0	0	3.557	2.395	FA	67,188	88,925	04/05/2021	08/15/2027
05526D-BJ-3	BAT CAPITAL CORP CORPORATE			2	2.B FE	5,364,050	104.1150	5,205,750	5,000,000	5,288,234	0	(60,623)	0	0	3.215	1.877	MS	51,351	160,750	09/28/2020	09/06/2026
05531F-BB-8	BB&T CORP CORPORATE			2	1.G FE	9,519,250	104.5610	10,456,100	10,000,000	9,761,037	0	78,818	0	0	2.850	3.750	AO	51,458	285,000	10/18/2018	10/26/2024
05531F-BE-2	BB&T CORP CORPORATE			2	1.G FE	29,696,286	107.5270	32,209,713	29,955,000	29,813,086	0	37,850	0	0	3.700	3.848	JD	80,046	1,108,335	10/15/2018	06/05/2025
05531F-BF-9	BB&T CORP CORPORATE			2	1.G FE	4,992,300	105.1160	5,255,800	5,000,000	4,996,750	0	1,542	0	0	3.750	3.784	JD	13,021	187,500	11/29/2018	12/06/2023
05531F-BG-7	BB&T CORP CORPORATE			2	1.G FE	33,668,571	100.9770	33,270,908	32,949,000	33,062,407	0	(289,104)	0	0	3.050	2.151	JD	30,707	1,004,945	11/15/2019	06/20/2022
05531G-AB-7	BB&T CORP CORPORATE			2	1.G FE	7,794,372	110.3260	8,108,961	7,350,000	7,691,803	0	(42,241)	0	0	3.875	3.140	MS	80,697	284,813	07/10/2019	03/19/2029
05565E-AH-8	BMW US CAP CORP LLC CORPORATE			2	1.F FE	7,472,780	104.7250	7,330,750	7,000,000	7,406,153	0	(66,628)	0	0	2.800	1.315	AO	43,556	98,000	04/22/2021	04/11/2026
05565E-AY-1	BMW US CAP CORP LLC CORPORATE			2	1.F FE	2,264,060	110.4150	2,208,300	2,000,000	2,245,398	0	(18,663)	0	0	3.750	1.607	AO	16,458	37,500	07/02/2021	04/12/2028
05565E-BE-4	BMW US CAP CORP LLC CORPORATE			2	1.F FE	1,476,873	112.1800	1,461,705	1,303,000	1,473,236	0	(3,637)	0	0	3.950	1.771	FA	19,587	0	11/05/2021	08/14/2028
05565E-BM-6	BMW US CAP CORP LLC CORPORATE				1.F FE	20,978,370	103.6780	21,772,384	21,000,000	20,989,590	0	7,174	0	0	3.800	3.837	AO	188,417	798,000	04/06/2020	04/06/2023
05565E-BN-4	BMW US CAP CORP LLC CORP FLOATER				1.F FE	42,000,000	100.4560	42,191,395	42,000,000	42,000,000	0	0	0	0	0.580	0.540	JAJO	62,137	120,144	03/29/2021	04/01/2024
05598#-AA-1	BGO Div US Pprty Fund Op LP Sr. Unsecure				2.B	7,700,000	102.4490	7,888,574	7,700,000	7,700,000	0	0	0	0	3.220	3.220	AO	46,144	247,940	10/24/2019	10/24/2029
05598#-AB-9	BGO Div US Pprty Fund Op LP Sr. Unsecure				2.B	19,800,000	102.9110	20,376,426	19,800,000	19,800,000	0	0	0	0	3.320	3.320	AO	122,342	657,360	10/24/2019	10/24/2031
057224-AZ-0	Baker Hughes Inc CORPORATE				1.G FE	20,357,335	125.9070	24,807,456	19,703,000	20,237,796	0	(17,599)	0	0	5.125	4.899	MS	297,324	1,009,779	12/07/2015	09/15/2040
05825#-AL-2	Baldwin Richardson Foods Senior Secured				3.C Z	0	0.0000	0	0	0	0	0	0	0	6.050	6.094	MJSD	0	0	12/31/2012	12/31/2021
05825#-AM-0	Baldwin Richardson Foods Senior Secured				3.C	2,500,000	103.4830	2,587,070	2,500,000	2,500,000	0	0	0	0	5.750	5.788	MJSD	1,997	143,889	06/26/2018	06/26/2024
05825#-AN-8	Baldwin Richardson Foods Senior Secured				3.C	4,588,235	104.0920	4,775,993	4,588,235	4,588,235	0	0	0	0	6.050	6.095	FMAN	40,096	277,588	11/09/2018	11/12/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05825#-AP-3	Baldwin Richardson Foods Sr. Secured				3.B	5,000,000	102.1980	5,109,893	5,000,000	5,000,000	0	0	0	0	5.050	5.081	FMAN	34,368	126,250	05/12/2021	05/12/2031
058498-AS-5	BALL CORP CORPORATE				3.A FE	1,240,000	104.4910	1,295,688	1,240,000	1,240,000	0	0	0	0	4.000	4.000	MN	6,338	49,600	05/09/2013	11/15/2023
058498-AT-3	BALL CORP CORPORATE				3.A FE	3,045,000	110.1540	3,084,312	2,800,000	2,906,561	0	(27,785)	0	0	5.250	4.072	JJ	73,500	147,000	07/19/2016	07/01/2025
058498-AX-4	BALL CORP CORPORATE			2	3.A FE	3,475,000	98.9120	3,437,192	3,475,000	3,475,000	0	0	0	0	3.125	3.124	MS	32,276	0	09/09/2021	09/15/2031
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				1.G FE	12,287,537	142.0750	17,652,819	12,425,000	12,334,233	0	1,743	0	0	6.350	6.412	AO	197,247	788,988	04/27/2015	10/01/2036
059165-EH-9	BALTIMORE GAS & ELEC CO CORPORATE			2	1.G FE	5,784,673	109.4860	6,339,239	5,790,000	5,785,093	0	120	0	0	3.500	3.505	FA	76,557	202,650	08/15/2016	08/15/2046
059165-EL-0	BALTIMORE GAS & ELEC CO CORPORATE			2	1.F FE	2,081,562	103.8670	2,181,207	2,100,000	2,082,372	0	386	0	0	3.200	3.246	MS	19,787	67,200	09/09/2019	09/15/2049
059165-EN-6	BALTIMORE GAS & ELEC CO CORPORATE			2	1.F FE	174,689	100.5230	175,915	175,000	174,703	0	15	0	0	2.250	2.270	JD	175	2,023	06/07/2021	06/15/2031
059438-AG-6	BANK ONE CORP SUB DEBENTURES				1.G FE	13,403,253	120.5820	14,668,800	12,165,000	12,484,049	0	(77,278)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1.G FE	12,206,050	125.9340	12,593,400	10,000,000	10,728,834	0	(128,628)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				1.G FE	2,529,990	129.5000	2,912,455	2,249,000	2,353,439	0	(15,766)	0	0	8.000	6.939	AO	30,986	179,920	05/15/2002	04/29/2027
060077-H@-6	Bangor Hydro Elec Co 1st Mortgage Bond,				2.A YE	3,953,960	102.1890	3,065,661	3,000,000	3,028,861	0	(104,234)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
06050T-JZ-6	BANK OF AMERICA NA CORPORATE				1.G FE	2,887,500	136.8420	3,421,050	2,500,000	2,842,842	0	(15,762)	0	0	6.000	4.702	AO	31,667	150,000	01/10/2019	10/15/2036
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				1.G FE	1,052,481	100.2910	932,706	930,000	931,298	0	(20,587)	0	0	5.700	3.426	JJ	23,118	53,010	07/15/2015	01/24/2022
06051G-EN-5	BANK OF AMERICA CORP CORPORATE				1.G FE	1,638,399	142.0710	1,926,483	1,356,000	1,597,614	0	(7,287)	0	0	5.875	4.515	FA	31,866	79,665	12/07/2015	02/07/2042
06051G-EU-9	BANK OF AMERICA CORP CORPORATE				1.G FE	31,908,098	102.7150	31,695,795	30,858,000	31,209,748	0	(334,964)	0	0	3.300	2.172	JJ	480,871	1,018,314	11/19/2019	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP CORPORATE				1.G FE	25,853,068	131.8620	30,796,370	23,355,000	25,548,162	0	(58,696)	0	0	5.000	4.333	JJ	519,000	1,167,750	11/30/2016	01/21/2044
06051G-FF-1	BANK OF AMERICA CORP CORPORATE				1.G FE	5,953,952	106.3460	5,910,711	5,558,000	5,769,346	0	(90,628)	0	0	4.000	2.256	AO	55,580	222,320	12/05/2019	04/01/2024
06051G-FG-9	BANK OF AMERICA CORP CORPORATE				1.G FE	31,138,534	130.7160	36,173,039	27,673,000	30,784,026	0	(85,490)	0	0	4.875	4.096	AO	337,265	1,349,059	11/27/2017	04/01/2044
06051G-FQ-7	BANK OF AMERICA CORP CORPORATE				2.A FE	1,211,101	124.8440	1,444,445	1,157,000	1,207,826	0	(1,226)	0	0	4.750	4.445	AO	10,686	54,958	04/04/2019	04/21/2045
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	68,358,567	124.4830	83,142,196	66,790,000	68,235,206	0	(33,838)	0	0	4.443	4.298	JJ	1,327,123	2,967,480	06/19/2019	01/20/2048
06051G-GK-9	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	2,129,820	100.6540	2,113,734	2,100,000	2,088,707	0	(26,061)	0	0	2.881	2.053	AO	11,260	60,501	08/13/2019	04/24/2023
06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	11,590,244	117.4550	13,201,942	11,240,000	11,535,242	0	(14,101)	0	0	4.244	4.009	AO	88,780	477,026	07/25/2018	04/24/2038
06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	147,261,736	124.2040	166,808,456	134,302,000	146,675,677	0	(293,635)	0	0	4.330	3.733	MS	1,712,276	5,521,378	06/22/2021	03/15/2050
06051G-HT-9	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	44,095,519	107.0080	45,923,553	42,916,000	43,637,677	0	(258,677)	0	0	3.559	2.883	AO	288,505	1,527,380	10/25/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	3,027,000	114.9810	3,449,430	3,000,000	3,017,844	0	(7,506)	0	0	4.078	3.935	AO	23,109	122,340	04/26/2019	04/23/2040
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	46,845,075	120.6150	48,571,661	40,270,000	46,710,307	0	(126,572)	0	0	4.083	3.211	MS	461,296	1,201,831	03/23/2021	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	4,704,465	101.1010	4,751,747	4,700,000	4,702,862	0	(1,603)	0	0	2.592	2.545	AO	20,981	121,824	03/26/2021	04/29/2031
06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	2,000,000	110.5750	2,211,500	2,000,000	2,000,000	0	0	0	0	3.483	3.451	MS	20,898	35,217	03/08/2021	03/13/2052
06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	4,650,000	100.8160	4,687,944	4,650,000	4,650,000	0	0	0	0	2.972	2.945	JJ	61,421	0	07/15/2021	07/21/2052
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	11,643,645	105.0680	12,048,148	11,467,000	11,588,515	0	(28,970)	0	0	2.800	2.517	MN	50,837	321,076	10/18/2019	05/04/2026
06406F-AD-5	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	7,585,920	102.1900	8,175,200	8,000,000	7,846,359	0	90,338	0	0	2.200	3.424	FA	66,000	176,000	01/04/2019	08/16/2023
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	16,182,859	103.9860	18,012,455	17,322,000	16,602,312	0	139,100	0	0	2.450	3.419	FA	157,967	424,389	10/18/2019	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	582,162	106.0480	636,288	600,000	586,576	0	1,719	0	0	3.000	3.369	AO	3,050	18,000	05/06/2019	10/30/2028
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE			2	1.F FE	20,753,657	105.3460	21,858,242	20,749,000	20,755,415	0	(3,388)	0	0	3.650	3.632	FA	309,247	757,339	01/17/2019	02/04/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE			2	1.F FE	1,897,760	105.0580	2,101,160	2,000,000	1,945,607	0	15,918	0	0	3.000	3.926	FA	21,167	60,000	11/09/2018	02/24/2025
06406R-AC-1	BANK OF NEW YORK MELLON CORP/T CORP FLOA			2	1.F FE	8,939,160	100.7070	9,063,631	9,000,000	8,871,300	0	(92,649)	0	0	2.661	2.418	MN	29,936	239,490	04/03/2019	05/16/2023
06406R-AD-9	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	2,974,991	107.8550	2,813,937	2,609,000	2,900,045	0	(55,055)	0	0	3.250	1.011	MN	10,599	84,793	08/18/2020	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.E FE	31,596,480	108.7010	35,219,124	32,400,000	31,831,218	0	81,862	0	0	3.400	3.725	JJ	465,120	1,101,600	01/08/2019	01/29/2028
06406R-AG-2	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.F FE	7,813,201	103.6420	8,083,040	7,799,000	7,802,937	0	(3,048)	0	0	3.500	3.458	AO	47,769	272,965	06/27/2018	04/28/2023
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.E FE	2,158,201	112.3520	2,393,098	2,130,000	2,149,461	0	(2,697)	0	0	3.850	3.686	AO	14,351	82,005	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.E FE	9,910,000	104.2790	10,427,900	10,000,000	9,967,967	0	18,802	0	0	3.450	3.655	FA	134,167	345,000	10/16/2018	08/11/2023
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.E FE	21,593,088	100.9360	21,802,087	21,600,000	21,598,270	0	2,320	0	0	1.950	1.961	FA	149,760	421,200	08/20/2019	08/23/2022
06406R-AU-1	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.E FE	20,108,746	99.2400	19,723,950	19,875,000	20,093,094	0	(15,652)	0	0	1.650	1.468	JJ	152,127	71,053	07/07/2021	07/14/2028
06406R-AW-7	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.E FE	5,000,000	97.8550	4,892,750	5,000,000	5,000,000	0	0	0	0	1.800	1.800	JJ	38,500	0	07/20/2021	07/28/2031
06406R-AZ-0	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.E FE	41,676,717	99.5280	41,453,412	41,650,000	41,675,686	0	(1,031)	0	0	1.900	1.889	JJ	145,081	0	11/02/2021	01/25/2029
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2.B FE	25,044,443	136.1140	28,672,414	21,065,000	24,562,097	0	(115,632)	0	0	5.700	4.403	MN	103,394	1,200,705	01/16/2020	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP				2.B FE	27,704,170	136.5540	29,450,601	21,567,000	27,377,526	0	(163,929)	0	0	5.750	3.846	MN	206,684	1,182,603	09/14/2021	05/01/2043
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG				1.F	72,958,333	122.5850	89,435,819	72,958,333	72,958,333	0	0	0	0	5.930	5.930	AO	1,081,607	4,326,429	10/16/2008	10/01/2038
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG				1.F	25,461,554	110.8410	28,221,956	25,461,554	25,461,554	0	0	0	0	4.100	4.100	JD	46,397	1,043,924	07/07/2015	06/15/2034
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG				1.G FE	6,383,436	106.0480	6,769,484	6,383,436	6,383,436	0	0	0	0	3.740	3.739	JD	10,611	238,741	07/07/2015	06/15/2027
07132*-AG-1	Baton Rouge Wtr Wks Company Senior Note				1.F	1,224,945	105.3020	1,344,765	1,277,059	1,239,287	0	2,713	0	0	3.360	3.687	FA	17,879	42,909	04/01/2016	02/01/2033
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1.F	6,700,000	107.4160	7,196,884	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	248,570	02/01/2013	02/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
071813-AX-7	BAXTER INTL INC CORPORATE				2.B FE	7,285,110	137.5420	9,765,482	7,100,000	7,236,498	0	(5,246)	0	0	6.250	6.056	JD	36,979	443,750	10/22/2009	12/01/2037
071813-BG-3	BAXTER INTL INC CORPORATE			2	2.B FE	54,648,955	119.7690	66,653,844	55,652,000	54,797,521	0	21,869	0	0	4.500	4.611	JD	111,304	2,504,340	04/27/2015	06/15/2043
07274N-AQ-6	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	12,319,140	123.8720	11,984,616	9,675,000	12,300,798	0	(18,343)	0	0	4.875	3.310	JD	7,861	235,828	09/14/2021	06/25/2048
07274N-AY-9	BAYER US FINANCE II LLC CORPORATE				2.B FE	16,188,488	110.6460	18,549,802	16,765,000	16,437,822	0	78,046	0	0	5.500	6.106	FA	348,339	922,075	07/12/2018	08/15/2025
07274N-BA-0	BAYER US FINANCE II LLC CORPORATE				2.B FE	12,806,945	124.2540	15,780,258	12,700,000	12,756,118	0	(13,695)	0	0	5.500	5.372	JJ	292,982	698,500	07/13/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC CORPORATE				2.B FE	6,004,231	128.4480	6,422,400	5,000,000	5,883,531	0	(36,659)	0	0	5.875	4.349	AO	62,014	293,750	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	8,510,207	101.6070	10,160,700	10,000,000	8,456,239	0	43,419	0	0	3.600	4.789	JJ	166,000	360,000	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	44,490,473	117.0830	52,289,268	44,660,000	44,498,481	0	3,931	0	0	4.650	4.676	MN	265,355	2,076,690	07/12/2018	11/15/2043
07274N-BF-9	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	1,492,584	114.4570	1,613,844	1,410,000	1,485,628	0	(2,100)	0	0	4.400	4.030	JJ	28,607	62,040	07/12/2018	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC CORPORATE			2	2.B FE	947,748	117.6410	1,047,005	890,000	946,216	0	(461)	0	0	4.700	4.370	JJ	19,288	41,830	07/12/2018	07/15/2064
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP			2	1.F FE	16,651,809	108.8400	17,199,985	15,803,000	16,390,796	0	(114,149)	0	0	3.800	2.952	AO	101,754	600,514	10/18/2019	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE			2	1.F FE	23,448,177	107.0350	24,897,411	23,261,000	23,348,111	0	(23,202)	0	0	3.625	3.510	MS	245,937	843,211	06/20/2019	09/16/2025
073730-AB-9	BEAM INC DEBENTURES				2.B FE	24,375,275	106.5970	26,073,626	24,460,000	24,445,408	0	11,056	0	0	7.875	7.929	JJ	888,204	1,926,225	10/09/1996	01/15/2023
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se				2.C PL	23,593,830	107.6830	23,400,108	21,730,526	23,477,317	0	(116,514)	0	0	4.890	2.575	MJSD	2,952	543,064	12/01/2021	10/08/2025
07556Q-BR-5	BEAZER HOMES USA INC CORPORATE			2	4.C FE	3,880,375	104.6640	3,872,568	3,700,000	3,858,581	0	(21,794)	0	0	5.875	3.996	AO	45,890	108,688	08/23/2021	10/15/2027
075887-AV-1	BECTON DICKINSON & CO CORPORATE				2.C FE	13,120,467	134.3930	15,522,392	11,550,000	12,746,527	0	(42,240)	0	0	6.000	5.092	MN	88,550	693,000	10/29/2010	05/15/2039
075887-BG-3	BECTON DICKINSON & CO CORPORATE			2	2.C FE	9,900,639	125.7390	12,029,437	9,567,000	9,857,567	0	(7,544)	0	0	4.685	4.468	JD	19,921	448,214	11/04/2015	12/15/2044
075887-BM-0	BECTON DICKINSON & CO CORPORATE			2	2.C FE	2,496,185	118.7980	2,806,009	2,362,000	2,482,313	0	(3,181)	0	0	4.875	4.506	MN	14,713	115,148	04/06/2017	05/15/2044
075887-BX-6	BECTON DICKINSON & CO CORPORATE			2	2.C FE	29,696,994	126.4030	32,074,761	25,375,000	29,663,561	0	(33,433)	0	0	4.669	3.603	JD	82,275	829,098	09/14/2021	06/06/2047
075887-CK-3	BECTON DICKINSON & CO CORPORATE			2	2.C FE	2,978,588	112.9230	2,935,998	2,600,000	2,976,081	0	(2,508)	0	0	3.794	3.023	MN	11,234	49,322	09/14/2021	05/20/2050
080555-AE-5	BELO CORP DEBENTURES				3.C FE	10,489,856	117.1870	12,187,448	10,400,000	10,433,000	0	(4,904)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
081437-AT-2	BEMIS INC CORPORATE			2	2.B FE	686,501	101.2820	688,718	680,000	686,382	0	(119)	0	0	2.630	2.503	JD	596	8,942	10/21/2021	06/19/2030
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE				2.A FE	15,505,689	125.3230	19,118,024	15,255,000	15,486,202	0	(5,748)	0	0	4.750	4.641	FA	301,922	724,613	03/28/2019	08/01/2044
084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE			2	2.A FE	15,973,880	115.5610	15,802,967	13,675,000	15,956,337	0	(13,939)	0	0	4.000	3.101	MN	74,453	127,000	12/09/2021	05/12/2050
084423-AV-4	BERKLEY (WR) CORPORATION CORPORATE			2	2.A FE	13,498,558	109.4840	14,435,465	13,185,000	13,494,131	0	(4,427)	0	0	3.550	3.424	MS	118,317	252,236	04/09/2021	03/30/2052
084423-AW-2	BERKLEY (WR) CORPORATION CORPORATE			2	2.A FE	56,267,256	96.3230	54,940,713	57,038,000	56,268,118	0	862	0	0	3.150	3.210	MS	529,027	0	12/06/2021	09/30/2061
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	14,982,829	142.5890	17,430,079	12,224,000	14,390,998	0	(78,038)	0	0	5.750	4.324	JJ	324,106	702,880	04/27/2015	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	443,234	122.9410	494,223	402,000	436,553	0	(1,109)	0	0	4.400	3.790	MN	2,260	17,688	04/27/2015	05/15/2042
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	1,500,373	123.9770	1,854,696	1,496,000	1,499,805	0	(108)	0	0	4.500	4.481	FA	26,180	67,320	12/07/2015	02/11/2043
08576P-AH-4	BERRY GLOBAL INC CORPORATE			2	2.C FE	698,096	97.8810	685,167	700,000	698,180	0	84	0	0	1.570	1.637	JJ	5,068	0	10/25/2021	01/15/2026
08621@-AA-8	Berwind Consolidated Holdings Senior Uns				2.C	2,480,000	111.7540	2,771,502	2,480,000	2,480,000	0	0	0	0	4.640	4.640	JD	5,114	115,072	12/12/2018	12/15/2028
08888@-AA-6	BIF II Safe Harbor Holdings LL Senior Se				2.C PL	7,965,471	107.8370	8,398,145	7,787,792	7,955,037	0	(10,434)	0	0	4.610	4.118	MJSD	997	320,949	09/01/2021	12/31/2026
09068#-AA-4	Biotrial, USA, Inc. Debt				5.B GI	7,706,808	100.3220	7,725,424	7,700,636	7,701,664	0	(1,666)	0	0	7.500	7.592	MON	8,021	583,965	06/01/2018	07/25/2022
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu				2.C PL	15,544,306	110.1380	17,120,164	15,544,306	15,544,306	0	0	0	0	5.125	5.156	MJSD	2,213	796,646	08/21/2012	03/31/2032
09172#-AE-9	Bissell, Inc Senior Unsecured				2.C	8,968,750	106.3300	9,536,466	8,968,750	8,968,750	0	0	0	0	4.090	4.110	MJSD	30,568	366,822	08/31/2017	09/01/2027
09172#-AG-4	Bissell, Inc Sr. Unsecured				2.C	8,930,000	98.7960	8,822,520	8,930,000	8,930,000	0	0	0	0	2.530	2.537	MJSD	18,827	168,819	03/02/2021	03/01/2031
09247X-AJ-0	BLACKROCK INC CORPORATE				1.D FE	44,156,118	101.2500	43,400,813	42,865,000	42,936,778	0	(172,837)	0	0	3.375	2.960	JD	120,558	1,446,694	10/14/2015	06/01/2022
09247X-AL-5	BLACKROCK INC CORPORATE				1.D FE	4,066,320	105.7440	4,229,760	4,000,000	4,025,766	0	(11,117)	0	0	3.500	3.195	MS	40,056	140,000	03/12/2018	03/18/2024
09247X-AN-1	BLACKROCK INC CORPORATE				1.D FE	38,240,786	108.0270	40,606,269	37,589,000	38,162,511	0	(110,974)	0	0	3.200	2.861	MS	354,172	1,202,848	07/07/2020	03/15/2027
09247X-AP-6	BLACKROCK INC CORPORATE			2	1.D FE	9,738,712	108.9800	10,180,912	9,342,000	9,729,669	0	(8,175)	0	0	3.250	2.590	AO	51,446	173,615	11/08/2021	04/30/2029
09247X-AR-2	BLACKROCK INC CORPORATE			2	1.D FE	333,807	98.7160	330,699	335,000	333,970	0	103	0	0	1.900	1.937	JJ	2,705	6,365	04/27/2020	01/28/2031
09247X-AS-0	BLACKROCK INC CORPORATE			2	1.D FE	30,409,100	99.4210	30,323,405	30,500,000	30,409,339	0	239	0	0	2.100	2.133	FA	37,363	0	12/17/2021	02/25/2032
000000-00-0	BlackRock US Core Prpty Fnd LP Senior Un				2.A Z	12,043,500	99.4420	11,976,313	12,043,500	12,043,500	0	0	0	0	2.300	2.300	JD	21,544	138,500	06/03/2021	06/03/2028
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unse				1.E	8,450,000	104.2980	8,813,180	8,450,000	8,450,000	0	0	0	0	3.400	3.400	MJSD	798	287,300	03/31/2015	03/31/2025
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unse				1.E	10,618,761	105.3060	11,160,082	10,597,773	10,608,722	0	(1,883)	0	0	3.430	3.410	MJSD	1,010	363,504	04/01/2016	03/31/2027
097023-AE-5	BOEING CO DEBENTURES				2.C FE	1,948,400	146.5570	2,627,767	1,793,000	1,878,942	0	(5,863)	0	0	8.750	8.018	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				2.C FE	15,005,755	155.9050	23,385,750	15,000,000	15,003,183	0	(110)	0	0	7.875	7.871	AO	249,375	1,181,250	05/21/1993	04/15/2043
097023-AQ-8	BOEING CO CORPORATE				2.C FE	4,755,020	145.8530	5,834,120	4,000,000	4,599,155	0	(14,076)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE				2.C FE	14,080,985	134.5210	14,871,297	11,055,000	13,329,265	0	(98,466)	0	0	6.625	4.733	FA	276,682	732,394	04/27/2015	02/15/2038
097023-AU-9	BOEING CO CORPORATE				2.C FE	6,425,613	126.8060	6,543,190	5,160,000	6,026,684	0	(60,776)	0	0	6.125	4.205	FA	119,397	316,050	09/10/2014	02/15/2033
097023-AX-3	BOEING CO CORPORATE				2.C FE	13,158,845	138.8120	17,222,405	12,407,000	12,987,533	0	(18,866)	0	0	6.875	6.415	MS	251,156	852,981	04/27/2015	03/15/2039
097023-BA-2	BOEING CO CORPORATE				2.C FE	26,073,405	128.7090	32,125,766	24,960,000	25,860,626	0	(32,495)	0	0	5.875	5.540	FA	553,973	1,466,400	04/01/2016	02/15/2040
097023-BN-4	BOEING CO CORPORATE			2	2.C FE	1,449,390	100.9050	1,513,575	1,500,000	1,488,317	0	13,636	0	0	2.200	3.155	AO	5,592	33,000	01/17/2019	10/30/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CH-6	BOEING CO CORPORATE			2	2.C FE	1,740,097	104.2770	1,819,634	1,745,000	1,741,791	0	671	0	0	3.100	3.145	MN	9,016	54,095	04/30/2019	05/01/2026
097023-CK-9	BOEING CO CORPORATE			2	2.C FE	8,522,263	105.0830	9,110,696	8,670,000	8,529,093	0	2,796	0	0	3.900	3.998	MN	56,355	338,130	04/30/2019	05/01/2049
097023-CR-4	BOEING CO CORPORATE			2	2.C FE	28,568,695	104.3470	29,931,937	28,685,000	28,570,850	0	1,212	0	0	3.950	3.970	FA	472,107	1,133,058	08/02/2019	08/01/2059
097023-CU-7	BOEING CO CORPORATE			2	2.C FE	3,022,782	112.9530	3,343,409	2,960,000	3,009,597	0	(8,295)	0	0	5.040	4.671	MN	24,864	149,184	05/21/2020	05/01/2027
097023-CY-9	BOEING CO CORPORATE			2	2.C FE	4,397,546	116.8010	5,039,963	4,315,000	4,386,236	0	(7,007)	0	0	5.150	4.900	MN	37,037	222,223	05/20/2020	05/01/2030
09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE			2	3.C FE	884,000	103.8050	908,294	875,000	883,122	0	(878)	0	0	4.000	3.773	JJ	18,861	0	06/10/2021	07/01/2029
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE				2.A FE	20,956,762	113.6500	22,604,985	19,890,000	20,806,201	0	(29,653)	0	0	4.487	4.143	FA	337,153	892,464	12/06/2016	02/15/2042
100743-AK-9	BOSTON GAS COMPANY INC CORPORATE			2	2.A FE	422,190	104.1680	441,672	424,000	422,875	0	180	0	0	3.150	3.202	FA	5,565	13,356	01/02/2018	08/01/2027
101137-AT-4	BOSTON SCIENTIFIC CORP CORPORATE			2	2.B FE	5,208,600	119.8270	5,991,350	5,000,000	5,189,103	0	(7,693)	0	0	4.550	4.231	MS	75,833	227,500	05/10/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE			2	2.B FE	28,058,572	127.3610	32,451,583	25,480,000	27,985,435	0	(35,857)	0	0	4.700	4.073	MS	399,187	1,009,560	09/14/2021	03/01/2049
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured				2.C PL	99,552,181	105.0470	104,576,580	99,552,181	99,552,181	0	0	0	0	3.920	3.919	JD	10,840	3,902,446	12/16/2019	09/30/2038
10334#-AL-6	Boyd Watterson GSA REIT Sr. Unsecured				2.C PL	2,598,596	102.4350	2,615,560	2,553,374	2,596,456	0	(2,140)	0	0	3.160	2.851	JD	1,793	40,343	09/01/2021	12/23/2027
10334#-AM-4	Boyd Watterson GSA REIT Sr. Unsecured				2.C PL	1,350,000	103.8790	1,402,371	1,350,000	1,350,000	0	0	0	0	3.480	3.480	JD	1,044	47,111	12/22/2020	12/23/2030
10334#-AP-7	Boyd Watterson GSA REIT Sr. Unsecured				2.C Z	5,370,000	100.3730	5,390,053	5,370,000	5,370,000	0	0	0	0	2.940	2.940	JD	10,525	0	12/07/2021	12/07/2029
10373Q-AB-6	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	1,670,000	107.8420	1,800,961	1,670,000	1,670,000	0	0	0	0	3.796	3.796	MS	17,609	63,393	09/18/2018	09/21/2025
10373Q-AC-4	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	400,000	111.1030	444,412	400,000	400,000	0	0	0	0	3.937	3.937	MS	4,374	15,748	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	9,026,080	113.3880	9,723,021	8,575,000	8,908,374	0	(44,404)	0	0	4.234	3.564	MN	55,468	363,066	04/08/2019	11/06/2028
10373Q-AT-7	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	9,039,516	105.8600	9,456,474	8,933,000	9,001,500	0	(15,842)	0	0	3.119	2.916	MN	44,115	278,620	07/26/2019	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	1,127,439	105.6370	1,225,389	1,160,000	1,138,034	0	3,925	0	0	3.017	3.429	JJ	16,040	34,997	03/20/2019	01/16/2027
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	20,873,489	108.2660	21,728,986	20,070,000	20,632,114	0	(102,540)	0	0	3.588	2.983	AO	154,024	720,112	01/14/2020	04/14/2027
10373Q-BG-4	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	22,353,591	98.4380	22,374,957	22,730,000	22,367,641	0	7,979	0	0	3.000	3.085	FA	240,559	681,900	02/19/2020	02/24/2050
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not				2.C	5,305,714	102.6210	5,444,779	5,305,714	5,305,714	0	0	0	0	4.750	4.777	JAJO	51,804	252,021	01/17/2014	01/17/2024
10563*-AC-2	WHBraumInc,BraumInc,RetailBld Sr. Unsecu				2.C	5,000,000	99.2130	4,960,661	5,000,000	5,000,000	0	0	0	0	2.850	2.860	JAJO	35,229	142,500	04/02/2020	04/02/2030
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se				5.B FE	9,510,278	86.5070	8,227,075	9,510,278	9,510,278	0	0	0	0	6.540	6.540	JD	1,728	621,972	11/04/2009	06/30/2024
109641-AG-5	BRINKER INTERNATIONAL CORPORATE				4.C FE	1,040,808	102.6040	1,085,550	1,058,000	1,053,260	0	3,260	0	0	3.875	4.212	MN	5,239	40,998	11/30/2017	05/15/2023
109696-AA-2	BRINKS CO CORPORATE			2	3.C FE	510,950	103.5870	517,935	500,000	510,845	0	(105)	0	0	4.625	4.001	AO	4,882	0	12/15/2021	10/15/2027
109696-AB-0	BRINKS CO CORPORATE			2	3.C FE	4,202,700	104.4870	4,179,480	4,000,000	4,167,675	0	(35,025)	0	0	5.500	2.710	JJ	101,444	0	12/13/2021	07/15/2025
110122-AA-6	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	11,621,501	108.9700	10,706,303	9,825,000	10,531,598	0	(473,212)	0	0	7.150	2.106	JD	31,222	702,488	08/28/2019	06/15/2023
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	17,965,835	136.4380	22,510,906	16,499,000	17,542,693	0	(45,467)	0	0	5.875	5.256	MN	123,857	969,316	10/23/2009	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	14,194,830	136.7150	17,772,950	13,000,000	13,888,889	0	(33,014)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	1,526,399	100.9110	1,665,032	1,650,000	1,641,040	0	14,981	0	0	2.000	2.944	FA	13,750	33,000	06/19/2013	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	3,329,187	106.7070	3,995,095	3,744,000	3,402,715	0	10,170	0	0	3.250	3.884	FA	50,700	121,680	12/07/2015	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	14,243,472	104.3950	15,032,880	14,400,000	14,366,819	0	17,032	0	0	3.250	3.379	MN	78,000	468,000	10/24/2013	11/01/2023
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	2,009,247	126.1060	2,232,076	1,770,000	1,976,880	0	(6,134)	0	0	4.500	3.710	MS	26,550	79,650	04/01/2016	03/01/2044
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER				1.F FE	9,000,000	100.0970	9,008,726	9,000,000	9,000,000	0	0	0	0	0.535	0.766	FMAN	6,019	50,533	07/17/2020	05/16/2022
110122-CN-6	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	32,465,291	107.4000	34,947,960	32,540,000	32,482,524	0	11,737	0	0	3.200	3.243	JD	46,279	1,041,280	07/17/2020	06/15/2026
110122-CP-1	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	1,795,340	109.4970	1,981,896	1,810,000	1,797,383	0	1,429	0	0	3.400	3.505	JJ	26,496	61,540	07/17/2020	07/26/2029
110122-CQ-9	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	5,859,861	118.6230	6,963,170	5,870,000	5,860,464	0	363	0	0	4.125	4.138	JD	10,762	242,138	07/17/2020	06/15/2039
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	19,305,769	124.0330	23,646,891	19,065,000	19,299,019	0	(4,728)	0	0	4.250	4.173	AO	146,297	810,263	07/17/2020	10/26/2049
110122-CX-4	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	491,296	101.8750	478,813	470,000	476,435	0	(10,239)	0	0	3.550	1.331	FA	6,303	16,685	07/17/2020	08/15/2022
110122-DH-8	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	3,831,060	128.0300	3,933,082	3,072,000	3,798,056	0	(22,848)	0	0	4.625	3.125	MN	18,155	142,080	07/17/2020	05/15/2044
110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	31,180,195	133.4840	31,682,427	23,735,000	30,880,333	0	(207,305)	0	0	5.000	3.156	FA	448,328	1,186,750	07/17/2020	08/15/2045
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	129,522,927	128.1530	128,825,803	100,525,000	128,482,311	0	(719,145)	0	0	4.550	2.988	FA	1,664,387	4,573,888	07/17/2020	02/20/2048
110122-DS-4	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	4,985,400	95.2680	4,763,400	5,000,000	4,985,693	0	329	0	0	2.550	2.564	MN	17,000	127,500	11/09/2020	11/13/2050
11133T-AE-3	BROADRIDGE FINANCIAL SOL CORPORATE			2	2.A FE	18,092,217	101.0240	18,285,344	18,100,000	18,092,193	0	(24)	0	0	2.600	2.605	MN	78,433	214,384	05/06/2021	05/01/2031
11134#-AA-0	Broadstone Net Lease, LLC Senior Unsecur				2.B FE	13,000,000	109.6280	14,251,618	13,000,000	13,000,000	0	0	0	0	4.840	4.840	AO	127,588	629,200	04/18/2017	04/19/2027
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CORPORATE			2	2.C FE	22,196,100	108.4470	21,689,400	20,000,000	21,836,845	0	(302,443)	0	0	3.875	1.862	JJ	357,361	581,250	08/24/2021	01/15/2027
11135F-AL-5	BROADCOM INC CORPORATE			2	2.C FE	15,750,455	109.8260	15,719,395	14,313,000	15,618,153	0	(132,302)	0	0	4.110	2.568	MS	173,211	294,132	04/13/2021	09/15/2028
11135F-AS-0	BROADCOM INC CORP			2	2.C FE	3,921,085	112.8700	3,950,450	3,500,000	3,919,372	0	(1,713)	0	0	4.300	2.975	MN	19,231	0	12/09/2021	11/15/2032
11135F-BA-8	BROADCOM INC CORPORATE			2	2.C FE	13,282,074	114.0220	13,340,574	11,700,000	13,147,438	0	(134,636)	0	0	4.750	2.800	AO	117,325	555,750	04/07/2021	04/15/2029
11135F-BC-4	BROADCOM INC CORPORATE			2	2.C FE	5,709,100	109.3850	5,469,250	5,000,000	5,520,604	0	(157,948)	0	0	4.700	1.366	AO	49,611	235,000	10/19/2020	04/15/2025
11135F-BG-5	BROADCOM INC CORPORATE			2	2.C FE	5,291,350	104.5300	5,226,500	5,000,000	5,291,021	0	(329)	0	0	3.750	3.429	FA	70,833	0	12/07/2021	02/15/2051
114474-B*-9	Brookshire Grocery Company Senior Note				3.B	2,927,246	108.2500	3,168,730	2,927,246	2,927,246	0	0	0	0	6.050	5.102	MON	14,758	177,098	11/16/2011	11/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
114474-D#-3	Brookshire Grocery Company Senior Note				3.B	547,516	109.1160	597,426	547,516	547,516	0	0	0	0	5.650	4.694	MON	2,578	30,934	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note				3.B	3,040,530	107.1850	3,221,687	3,005,731	3,038,709	0	(1,821)	0	0	5.250	4.018	MON	13,150	144,491	08/31/2021	11/29/2027
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2.B FE	5,670,575	147.8880	11,483,503	7,765,000	6,155,394	0	51,974	0	0	7.400	10.242	MS	169,191	574,610	01/25/2001	09/15/2035
116794-B@-6	Bruker Corporation Sr. Unsecured				2.C	1,646,594	101.7070	1,650,546	1,622,842	1,654,177	0	(1,265)	0	8,848	1.010	0.759	JD	911	8,101	09/01/2021	12/11/2029
000000-00-0	Bruker Corporation Sr. Unsecured				2.B Z	156,098,148	99.5580	157,966,423	158,667,947	158,667,947	0	0	0	2,569,799	0.880	0.880	JD	93,085	0	12/07/2021	12/08/2031
000000-00-0	Bruker Corporation Sr. Unsecured				2.B Z	45,948,831	99.4460	46,202,098	46,459,510	46,459,510	0	0	0	510,679	1.030	1.030	JD	31,902	0	12/07/2021	12/08/2031
117043-AE-9	BRUNSWICK CORP DEBENTURES				2.B FE	10,272,535	108.9460	10,608,072	9,737,000	9,852,397	0	(64,187)	0	0	7.375	6.604	MS	239,368	718,104	11/01/2013	09/01/2023
11823*-AA-0	Buckeye Power Generating LLC Tranche B T				2.A	5,663,046	111.8480	5,536,030	4,949,597	5,596,251	0	(66,795)	0	0	7.970	1.683	JAJO	100,812	100,812	09/01/2021	01/01/2026
12015U-A@-0	Bulab Holdings, Inc. Senior Note				2.A YE	600,000	102.0550	612,329	600,000	600,000	0	0	0	0	3.390	3.390	MS	5,311	20,340	09/27/2012	09/27/2024
12015U-B@-9	Bulab Holdings, Inc. Sr. Unsecured				2.A Z	6,000,000	97.3120	5,838,740	6,000,000	6,000,000	0	0	0	0	2.950	2.950	MS	46,217	0	09/27/2021	09/28/2031
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	17,498,809	131.3720	19,883,152	15,135,000	17,196,813	0	(58,975)	0	0	4.900	3.959	AO	185,404	741,615	06/21/2016	04/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	4,853,420	120.1630	6,248,476	5,200,000	4,892,493	0	7,305	0	0	4.150	4.565	AO	53,950	215,800	01/08/2016	04/01/2045
12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	6,919,990	121.1700	8,481,900	7,000,000	6,928,001	0	1,558	0	0	4.125	4.191	JD	12,833	288,750	03/06/2017	06/15/2047
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	32,281,422	120.7070	34,769,651	28,805,000	30,873,028	0	(484,098)	0	0	7.000	4.926	JD	89,616	2,016,350	04/03/2018	12/15/2025
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	22,108,085	183.7580	40,979,872	22,301,000	22,108,899	0	58	0	0	7.250	7.313	FA	673,676	1,616,823	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	5,522,512	126.1440	5,996,886	4,754,000	5,261,459	0	(75,495)	0	0	6.875	4.737	JD	27,236	326,838	04/03/2018	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				1.D FE	7,557,546	133.5030	8,497,466	6,365,000	6,898,313	0	(56,960)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	5,072,550	129.4460	6,472,300	5,000,000	5,031,111	0	(3,343)	0	0	6.750	6.638	MS	99,375	337,500	03/23/1999	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1.D FE	7,030,087	143.7260	8,127,705	5,655,000	6,496,196	0	(75,896)	0	0	7.950	5.707	FA	169,838	449,573	04/03/2018	08/15/2030
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES				1.G FE	5,627,300	120.3450	6,017,250	5,000,000	5,153,942	0	(41,623)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1.G FE	2,299,980	130.5590	2,611,180	2,000,000	2,134,678	0	(14,561)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12365*-AB-0	Butler Machinery Company Senior Note				2.C	7,500,000	105.0880	7,881,597	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	356,250	12/18/2013	12/18/2023
124696-AA-5	C and J Clark America Inc. Senior Secure				4.C YE	27,102,280	102.3730	27,642,727	27,001,954	27,082,807	0	(19,474)	0	0	7.000	5.386	FMAN	173,263	1,718,054	09/01/2021	05/31/2024
124857-AJ-2	CBS CORP CORPORATE			2	2.B FE	13,105,988	119.7920	14,413,326	12,032,000	12,898,533	0	(26,872)	0	0	4.850	4.309	JJ	291,776	583,552	10/31/2012	07/01/2042
124857-AK-9	CBS CORP CORPORATE			2	2.B FE	464,278	121.9230	609,615	500,000	468,060	0	709	0	0	4.900	5.392	FA	9,256	24,500	12/07/2015	08/15/2044
124857-AN-3	CBS CORP CORPORATE			2	2.B FE	12,191,600	120.5350	12,053,500	10,000,000	12,172,257	0	(19,343)	0	0	4.600	3.235	JJ	212,111	0	09/09/2021	01/15/2045
124857-AT-0	CBS CORP CORPORATE			2	2.B FE	3,526,284	106.6800	3,520,440	3,300,000	3,501,656	0	(23,329)	0	0	3.375	2.257	FA	42,075	60,750	04/08/2021	02/15/2028
1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE			2	3.B FE	4,299,750	101.0680	4,244,856	4,200,000	4,295,272	0	(4,478)	0	0	4.250	3.849	FA	74,375	0	08/25/2021	02/01/2031
1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE			2	3.B FE	669,938	102.0720	688,986	675,000	670,172	0	235	0	0	4.500	4.581	JD	2,531	18,478	05/18/2021	06/01/2033
12513G-BA-6	CDW LLC FINANCE CORPORATE			2	2.C FE	7,844,090	109.4870	8,433,784	7,703,000	7,747,247	0	(16,882)	0	0	5.500	5.242	JD	35,305	423,665	06/08/2015	12/01/2024
125208-AA-2	CCP-PL Lessor, LLC Debt in a Project				3.A YE	15,622,749	107.9070	16,858,007	15,622,749	15,622,749	0	0	0	0	4.800	4.524	JAJO	166,643	738,045	07/31/2017	12/31/2027
12527G-AE-3	CF INDUSTRIES INC CORPORATE				2.C FE	466,532	126.5240	632,620	500,000	469,937	0	646	0	0	5.375	5.862	MS	7,913	26,875	12/07/2015	03/15/2044
12527G-AF-0	CF INDUSTRIES INC CORPORATE				2.C FE	1,417,176	120.7130	1,743,096	1,444,000	1,423,264	0	1,153	0	0	5.150	5.309	MS	21,897	74,366	04/01/2016	03/15/2034
12541W-A#-7	CH Robinson Worldwide Inc Senior Note				2.B	8,457,225	114.8100	9,681,775	8,432,881	8,451,087	0	(1,170)	0	0	4.600	4.575	FA	133,614	387,913	04/01/2016	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note				2.B	56,155,010	103.6860	56,135,210	54,139,858	55,570,352	0	(418,314)	0	0	3.970	2.332	FA	740,332	913,100	09/01/2021	08/28/2023
12541W-A@-9	CH Robinson Worldwide Inc Senior Note				2.B	16,543,355	109.3600	16,404,025	15,000,000	15,826,589	0	(109,418)	0	0	4.260	3.328	FA	220,100	639,000	12/03/2014	08/28/2028
12542R-H@-2	CHS Inc. Senior Note				2.C	15,609,136	104.3230	16,128,873	15,460,467	15,605,260	0	(3,876)	0	0	3.800	3.528	JAJO	128,923	469,106	12/01/2021	07/14/2025
12542R-L*-9	CHS Inc. Sr. Unsecured				2.C	19,574,241	101.5170	19,298,711	19,010,411	19,545,978	0	(28,263)	0	0	3.240	2.713	MN	100,945	377,629	09/01/2021	11/02/2027
12542R-L@-7	CHS Inc. Sr. Unsecured				2.C	1,520,000	101.3520	1,540,545	1,520,000	1,520,000	0	0	0	0	3.480	3.480	MN	8,669	52,896	11/02/2020	11/02/2030
12542R-M*-8	CHS Inc. Sr. Unsecured				2.C	32,625,000	100.7470	32,868,721	32,625,000	32,625,000	0	0	0	0	3.730	3.730	MN	199,438	1,216,913	11/02/2020	11/02/2035
125523-AH-3	CIGNA CORP NEW CORPORATE			2	2.A FE	38,368,138	113.7850	38,686,900	34,000,000	37,864,661	0	(437,098)	0	0	4.375	2.462	AO	314,028	1,104,688	04/26/2021	10/15/2028
125523-AK-6	CIGNA CORP NEW CORPORATE			2	2.A FE	91,485,984	129.5060	101,357,871	78,265,000	91,276,495	0	(183,329)	0	0	4.900	3.863	JD	170,444	3,422,650	09/14/2021	12/15/2048
125523-AZ-3	CIGNA CORP NEW CORPORATE			2	2.A FE	14,153,949	106.1010	13,899,231	13,100,000	13,948,003	0	(146,541)	0	0	3.050	1.803	AO	84,349	399,550	07/31/2020	10/15/2027
125523-BD-1	CIGNA CORP NEW CORPORATE				2.A FE	8,529,031	136.5730	9,560,110	7,000,000	8,430,995	0	(67,672)	0	0	6.150	4.277	MN	55,008	430,500	07/14/2020	11/15/2036
125523-BF-6	CIGNA CORP NEW CORPORATE			2	2.A FE	931,469	134.3900	1,007,925	750,000	922,697	0	(6,046)	0	0	5.875	4.100	MS	12,974	44,063	07/14/2020	03/15/2041
125523-BH-2	CIGNA CORP NEW CORPORATE			2	2.A FE	11,864,557	126.7040	13,077,135	10,321,000	11,796,047	0	(47,174)	0	0	5.375	4.290	FA	209,574	554,754	07/14/2020	02/15/2042
125523-BK-5	CIGNA CORP NEW CORPORATE			2	2.A FE	2,505,105	111.4800	2,451,445	2,199,000	2,502,738	0	(2,367)	0	0	3.875	3.084	AO	17,989	42,606	09/14/2021	10/15/2047
125523-BX-7	CIGNA CORP NEW CORPORATE			2	2.A FE	10,389,840	105.0740	10,507,400	10,000,000	10,238,453	0	(104,020)	0	0	3.500	2.384	JD	15,556	350,000	07/14/2020	06/15/2024
125523-CF-5	CIGNA CORP NEW CORPORATE			2	2.A FE	2,740,388	126.7020	2,850,795	2,250,000	2,731,467	0	(8,921)	0	0	4.800	3.479	JJ	49,800	54,000	04/14/2021	07/15/2046
125523-CJ-7	CIGNA CORP NEW CORPORATE			2	2.B FE	4,199,040	103.6070	4,662,315	4,500,000	4,217,341	0	10,740	0	0	3.200	3.676	MS	42,400	144,000	04/02/2020	03/15/2040
125523-CK-4	CIGNA CORP NEW CORPORATE			2	2.B FE	16,991,866	104.5980	16,769,151	16,032,000	16,983,101	0	(8,754)	0	0	3.400	3.079	MS	160,498	242,284	09/14/2021	03/15/2050
125523-CQ-1	CIGNA CORP NEW CORPORATE			2	2.B FE	87,861,994	105.4750	91,747,429	86,985,000	87,854,735	0	(7,258)	0	0	3.400	3.344	MS	870,817	1,495,728	09/14/2021	03/15/2051
125720-AE-5	CME Group Inc CORPORATE				1.D FE	503,308	101.6770	508,385	500,000	500,364	0	(521)	0	0	3.000	2.891	MS	4,417	15,000	12/07/2015	09/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12610#-AA-1	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	79,157,557	105.7330	83,472,919	78,946,961	79,149,692	0	(7,865)	0	0	3.380	3.341	AO	452,147	2,625,364	09/01/2021	10/30/2029
12610#-AB-9	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	4,224,000	106.7890	4,510,754	4,224,000	4,224,000	0	0	0	0	3.480	3.480	AO	24,908	146,995	10/30/2019	10/30/2031
12610#-AF-0	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	8,000,000	101.4760	8,118,101	8,000,000	8,000,000	0	0	0	0	2.910	2.910	FA	80,833	0	08/26/2021	08/26/2033
126117-AT-7	CNA FINANCIAL CORP CORPORATE			2	2.A FE	2,210,570	110.2510	2,257,940	2,048,000	2,151,444	0	(24,464)	0	0	4.500	3.120	MS	30,720	92,160	07/09/2019	03/01/2026
126117-AU-4	CNA FINANCIAL CORP CORPORATE			2	2.A FE	6,798,650	107.7600	7,327,680	6,800,000	6,801,014	0	(1,064)	0	0	3.450	3.435	FA	88,627	234,600	01/13/2020	08/15/2027
126117-AV-2	CNA FINANCIAL CORP CORPORATE			2	2.B FE	1,642,095	110.8610	1,807,034	1,630,000	1,639,230	0	(1,111)	0	0	3.900	3.808	MN	10,595	63,570	05/21/2019	05/01/2029
12626P-AF-0	CRH AMERICA INC BONDS				2.A FE	2,239,470	134.4060	3,024,135	2,250,000	2,243,278	0	356	0	0	6.400	6.435	AO	30,400	144,000	09/22/2003	10/15/2033
12626P-AM-5	CRH AMERICA INC CORPORATE			2	2.A FE	1,647,705	107.0260	1,605,390	1,500,000	1,621,995	0	(25,710)	0	0	3.875	1.210	MN	6,943	58,125	04/27/2021	05/18/2025
12636Y-AD-4	CRH AMERICA FINANCE INC CORPORATE			2	2.A FE	2,066,348	122.6340	2,023,461	1,650,000	2,063,213	0	(3,135)	0	0	4.500	3.084	AO	17,944	37,125	09/14/2021	04/04/2048
126408-BP-7	CSX CORP DEBENTURES				2.A FE	16,715,836	126.2820	20,836,530	16,500,000	16,575,056	0	(11,571)	0	0	7.250	7.143	MN	199,375	1,196,250	09/24/1997	05/01/2027
126408-GS-6	CSX CORP NOTES				2.A FE	3,969,507	143.9130	4,677,173	3,250,000	3,802,881	0	(18,469)	0	0	6.220	4.812	AO	34,253	202,150	07/14/2010	04/30/2040
126408-GU-1	CSX CORP CORPORATE			2	2.A FE	10,591,955	133.6550	11,815,102	8,840,000	10,229,369	0	(47,430)	0	0	5.500	4.274	AO	102,642	486,200	01/01/2013	04/15/2041
126408-GW-7	CSX CORP CORPORATE			2	2.A FE	16,729,842	125.7380	20,843,588	16,577,000	16,704,993	0	(3,913)	0	0	4.750	4.689	MN	67,805	787,408	11/19/2015	05/30/2042
126408-GX-5	CSX CORP CORPORATE			2	2.A FE	19,459,736	119.3210	24,222,163	20,300,000	19,568,364	0	19,888	0	0	4.400	4.669	MS	297,733	893,200	11/18/2015	03/01/2043
126408-HA-4	CSX CORP CORPORATE			2	2.A FE	28,477,498	126.8680	37,863,755	29,845,000	28,610,651	0	19,355	0	0	4.500	4.729	FA	559,594	1,253,700	09/14/2021	08/01/2054
126408-HC-0	CSX CORP CORPORATE			2	2.A FE	18,008,762	118.7010	24,452,406	20,600,000	18,217,543	0	39,660	0	0	3.950	4.692	MN	135,617	813,700	02/11/2016	05/01/2050
126408-HG-1	CSX CORP CORPORATE			2	2.A FE	27,728,261	122.9340	29,725,441	24,180,000	27,727,100	0	(6,665)	0	0	4.250	3.567	MN	171,275	531,250	10/29/2021	11/01/2066
126408-HK-2	CSX CORP CORPORATE			2	2.A FE	6,247,850	122.1370	6,106,850	5,000,000	6,234,799	0	(13,051)	0	0	4.300	2.925	MS	71,667	107,500	08/04/2021	03/01/2048
126408-HL-0	CSX CORP CORPORATE			2	2.A FE	42,101,492	130.9290	48,949,116	37,386,000	42,092,195	0	(16,080)	0	0	4.650	4.013	MS	579,483	1,157,199	09/09/2021	03/01/2068
126408-HN-6	CSX CORP CORPORATE			2	2.A FE	2,637,049	129.9130	2,598,260	2,000,000	2,632,436	0	(4,613)	0	0	4.750	3.005	MN	12,139	47,500	09/14/2021	11/15/2048
126408-HS-5	CSX CORP CORPORATE			2	2.A FE	9,114,012	114.7190	9,636,396	8,400,000	9,104,621	0	(6,970)	0	0	3.800	3.328	AO	67,387	254,600	09/14/2021	04/15/2050
126408-HT-3	CSX CORP CORPORATE			2	2.A FE	2,345,549	93.0130	2,325,325	2,500,000	2,346,545	0	996	0	0	2.500	2.808	MN	7,986	31,250	09/14/2021	05/15/2051
126410-LL-1	CSX TRANSPORTATION CORP				1.G FE	4,336,022	170.0500	7,142,100	4,200,000	4,314,891	0	(2,112)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2.A FE	14,682,225	128.5210	19,920,755	15,500,000	15,134,023	0	39,179	0	0	6.800	7.237	JD	87,833	1,054,000	05/14/1999	12/01/2028
126650-BJ-8	CVS HEALTH CORP CORPORATE				2.B FE	20,482,070	121.0170	25,413,570	21,000,000	20,787,355	0	31,535	0	0	6.250	6.473	JD	109,375	1,312,500	10/18/2007	06/01/2027
126650-BX-7	CVS HEALTH CORP CORPORATE			2	2.B FE	13,507,755	125.5050	15,499,815	12,350,000	13,418,173	0	(34,219)	0	0	5.750	5.028	MN	90,738	710,125	06/19/2019	05/15/2041
126650-CD-0	CVS HEALTH CORP CORPORATE			2	2.B FE	10,255,004	132.2920	12,491,011	9,442,000	10,146,569	0	(19,321)	0	0	5.300	4.735	JD	36,142	500,426	11/19/2015	12/05/2043
126650-CN-8	CVS HEALTH CORP CORPORATE			2	2.B FE	42,895,107	130.0250	50,371,564	38,740,000	42,580,638	0	(98,578)	0	0	5.125	4.421	JJ	887,926	1,985,425	01/08/2021	07/20/2045
126650-CZ-1	CVS HEALTH CORP CORPORATE			2	2.B FE	26,120,100	131.2040	26,240,800	20,000,000	26,047,375	0	(72,725)	0	0	5.050	3.296	MS	269,333	505,000	07/27/2021	03/25/2048
126650-DJ-6	CVS HEALTH CORP CORPORATE			2	2.B FE	4,656,105	109.9130	4,946,085	4,500,000	4,631,647	0	(14,197)	0	0	3.750	3.329	AO	42,188	168,750	04/03/2020	04/01/2030
127097-D#-7	Coterra Energy Senior Note				2.B	5,106,749	111.8820	5,713,513	5,106,749	5,106,749	0	0	0	0	5.800	5.800	JJ	136,577	296,191	12/30/2010	01/15/2026
127097-D@-9	Coterra Energy SENIOR NOTE				2.B	6,300,618	103.7230	6,223,841	6,000,430	6,215,126	0	(75,899)	0	0	5.590	2.086	JJ	154,668	55,924	09/01/2021	01/15/2023
127097-E@-8	Coterra Energy Senior Note				2.B	970,743	103.6330	953,147	919,736	965,285	0	(5,458)	0	0	3.670	1.792	MS	9,657	16,877	09/01/2021	09/18/2024
12729#-AA-9	CPV Three Rivers, LLC Debt in a Project				3.B	32,850,000	103.4290	33,976,569	32,850,000	32,850,000	0	0	0	0	4.750	4.778	MJSD	4,334	1,560,375	08/21/2020	06/30/2028
12737#-AA-9	CSFV Core II, LLC Sr. Unsecured				1.G PL	3,550,000	99.9770	3,549,171	3,550,000	3,550,000	0	0	0	0	2.770	2.770	AO	24,584	49,168	04/01/2021	04/01/2031
12770R-AA-1	CAESARS RESORT COLLECTION LLC/ CORPORATE			2	4.A FE	4,580,375	104.5230	4,546,751	4,350,000	4,544,705	0	(35,670)	0	0	5.750	2.439	JJ	125,063	23,000	10/13/2021	07/01/2025
12806*-AH-4	Caithness Long Island, LLC Series H Seni				2.B PL	9,021,481	113.2720	10,218,776	9,021,481	9,021,481	0	0	0	0	5.710	5.709	JJ	237,531	515,127	01/15/2009	01/15/2032
13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE			2	1.D FE	13,091,794	117.7440	15,453,900	13,125,000	13,093,117	0	33	0	0	3.650	3.659	MS	159,688	479,063	11/20/2019	09/01/2119
130572-AA-8	California Ridge Wind Energy Senior Secu				2.C PL	42,053,589	116.8910	49,157,061	42,053,589	42,053,589	0	0	0	0	6.250	6.298	MJSD	7,301	2,628,349	04/27/2012	06/30/2032
131347-CK-0	CALPINE CORP CORPORATE			2	3.A FE	2,530,444	102.6020	2,526,061	2,462,000	2,521,845	0	(8,599)	0	0	5.250	3.515	JD	10,771	64,628	10/12/2021	06/01/2026
131347-CN-4	CALPINE CORP CORPORATE			2	4.A FE	648,375	101.6190	660,524	650,000	648,488	0	113	0	0	5.125	5.168	MS	9,809	16,656	06/03/2021	03/15/2028
131347-CP-9	CALPINE CORP CORPORATE			2	4.A FE	9,277,488	99.1380	8,986,860	9,065,000	9,228,917	0	(40,141)	0	0	4.625	4.091	FA	174,690	250,947	09/28/2021	02/01/2029
131347-CQ-7	CALPINE CORP CORPORATE			2	4.A FE	2,082,500	100.9730	2,019,460	2,000,000	2,073,301	0	(8,266)	0	0	5.000	4.392	FA	41,667	97,500	12/03/2020	02/01/2031
131347-CR-5	CALPINE CORP CORPORATE			2	3.A FE	191,100	96.8220	193,644	200,000	191,470	0	370	0	0	3.750	4.318	MS	2,500	5,313	07/06/2021	03/01/2031
13342B-AF-2	Cameron International Corp CORPORATE			2	2.A FE	13,457,280	127.5180	13,325,671	10,450,000	12,826,735	0	(81,013)	0	0	5.950	4.196	JD	51,815	621,775	10/31/2012	06/01/2041
134429-BH-1	CAMPBELL SOUP CO CORPORATE			2	2.C FE	3,891,720	125.4100	3,762,300	3,000,000	3,871,361	0	(20,359)	0	0	4.800	3.144	MS	42,400	144,000	01/21/2021	03/15/2048
134429-BK-4	CAMPBELL SOUP CO CORPORATE			2	2.B FE	25,126,032	98.5720	25,037,288	25,400,000	25,129,153	0	3,121	0	0	3.125	3.181	AO	147,726	396,875	12/08/2021	04/24/2050
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2.A FE	9,072,330	102.7410	9,246,670	9,000,000	9,079,446	0	(70,352)	0	0	3.375	2.566	FA	114,750	303,750	02/27/2020	02/15/2023
14149#-AG-4	Cardinal Glass Industries Senior Note				2.B	24,448,173	101.3130	24,315,066	24,000,000	24,108,951	0	(186,766)	0	0	3.750	2.951	JAJO	157,500	900,000	03/02/2020	07/28/2022
14149#-AH-2	Cardinal Glass Industries Senior Unsecur				2.B	9,373,921	103.7480	9,215,559	8,882,614	9,308,581	0	(65,340)	0	0	3.820	1.534	FMAN	39,587	84,829	09/01/2021	02/19/2024
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2.B FE	3,295,621	115.7220	3,818,826	3,300,000	3,296,275	0	96	0	0	4.600	4.608	MS	44,697	151,800	03/08/2013	03/15/2043
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2.B FE	2,248,503	102.5780	2,354,165	2,295,000	2,288,338	0	5,261	0	0	3.200	3.445	MS	21,624	73,440	05/29/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2.B FE	1,206,332	113.1050	1,297,314	1,147,000	1,198,196	0	(1,362)	0	0	4.500	4.190	MN	6,595	51,615	04/27/2015	11/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2.B FE	3,040,000	112.9180	3,432,717	3,040,000	3,040,000	0	0	0	0	4.368	4.368	JD	5,902	132,787	06/01/2017	06/15/2047
141781-AC-8	Cargill Inc NOTES 144A				1.F FE	7,035,165	119.1910	7,568,629	6,350,000	6,538,157	0	(43,253)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1.F FE	6,288,114	125.3770	6,876,928	5,485,000	5,745,294	0	(46,750)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1.F FE	9,502,500	132.9930	13,299,300	10,000,000	9,681,295	0	16,442	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-BC-7	Cargill Inc CORPORATE				1.F FE	30,124,951	114.6610	37,783,093	32,952,000	30,576,826	0	66,301	0	0	4.100	4.643	MN	225,172	1,351,032	04/01/2016	11/01/2042
141781-BF-0	Cargill Inc CORPORATE				1.F FE	13,644,941	131.9160	17,383,832	13,178,000	13,621,096	0	(10,882)	0	0	4.760	4.523	MN	66,212	627,273	01/04/2019	11/23/2045
141781-BJ-2	Cargill Inc CORPORATE			2	1.F FE	25,532,188	120.9130	31,026,276	25,660,000	25,542,168	0	1,270	0	0	3.875	3.898	MN	104,957	994,325	11/16/2020	05/23/2049
141781-BK-9	Cargill Inc CORPORATE			2	1.F FE	14,060,126	107.7920	14,878,530	13,803,000	14,060,183	0	(3,118)	0	0	3.250	2.947	MN	47,352	399,848	11/08/2021	05/23/2029
141781-BM-5	Cargill Inc CORPORATE			2	1.F FE	34,083,683	99.2080	33,131,504	33,396,000	33,995,856	0	(63,755)	0	0	2.125	1.881	AO	134,048	311,259	12/17/2021	04/23/2030
141781-BS-2	Cargill Inc CORPORATE			2	1.F FE	1,602,256	98.5780	1,577,248	1,600,000	1,602,209	0	(47)	0	0	2.125	2.108	MN	4,817	0	11/09/2021	11/10/2031
141781-G*-9	Cargill Inc SRNT				1.F FE	37,929,185	118.3950	36,571,010	30,889,103	32,493,676	0	(479,211)	0	0	8.930	7.010	JD	168,569	2,758,397	12/01/1999	12/09/2024
14313*-AA-1	CarMax Auto Superstores, Inc. Senior Uns				2.B	4,093,346	102.4850	4,042,269	3,944,253	4,063,614	0	(29,732)	0	0	3.860	1.538	AO	27,066	76,124	09/01/2021	04/27/2023
14339#-AA-7	Carmeuse Lime Inc. Sr. Unsecured				2.C	63,000,000	95.4750	60,149,516	63,000,000	63,000,000	0	0	0	0	2.650	2.650	MS	449,838	834,750	03/24/2021	03/24/2033
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE				1.F FE	3,955,236	132.2270	4,908,266	3,712,000	3,863,935	0	(9,226)	0	0	6.125	5.635	MS	66,945	227,360	04/27/2015	09/15/2033
144141-CY-2	DUKE ENERGY PROGRESS INC CORPORATE				1.F FE	3,843,109	142.0970	5,470,735	3,850,000	3,844,499	0	174	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	6,072,692	116.2590	6,574,446	5,655,000	6,013,451	0	(11,745)	0	0	4.100	3.655	MS	68,268	231,855	10/18/2016	03/15/2043
14448C-AQ-7	CARRIER GLOBAL CORP CORPORATE			2	2.C FE	3,779,648	102.2770	3,733,111	3,650,000	3,772,319	0	(7,329)	0	0	2.722	2.255	FA	37,533	49,677	06/22/2021	02/15/2030
14448C-AS-3	CARRIER GLOBAL CORP CORPORATE			2	2.C FE	39,228,046	106.7400	38,177,696	35,767,000	39,202,938	0	(25,108)	0	0	3.577	3.061	AO	305,631	639,693	09/14/2021	04/05/2050
147528-F*-9	Casey's General Stores Inc Senior Note				2.B PL	6,750,000	105.2510	7,104,442	6,750,000	6,750,000	0	0	0	0	3.750	3.750	JD	9,844	253,125	12/17/2013	12/18/2028
147528-G*-8	Casey's General Stores Inc Senior Unsecu				2.B PL	3,742,561	104.6980	3,728,833	3,561,498	3,738,428	0	(4,134)	0	0	3.510	2.012	JD	6,250	0	12/01/2021	06/13/2025
147528-H*-7	Casey's General Stores Inc Sr. Unsecured				2.B PL	60,300,000	99.5740	60,042,854	60,300,000	60,300,000	0	0	0	0	2.960	2.960	FA	713,952	1,784,880	08/07/2020	08/06/2032
149123-BE-0	CATERPILLAR INC DEBENTURES			2	1.F FE	12,011,232	163.1730	19,528,545	11,968,000	11,983,568	0	(2,246)	0	0	7.375	7.345	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1.F FE	2,773,440	128.4840	3,661,794	2,850,000	2,816,287	0	3,850	0	0	6.625	6.849	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1.F FE	6,442,306	140.2420	9,084,877	6,478,000	6,457,170	0	1,441	0	0	7.300	7.346	MN	78,816	472,894	05/08/2001	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS				1.F FE	16,166,888	149.0460	19,316,362	12,960,000	15,538,834	0	(77,881)	0	0	6.950	5.279	MN	150,120	900,720	06/13/2012	05/01/2042
149123-BL-4	CATERPILLAR INC CORPORATE				1.F FE	225,032	132.8550	248,439	187,000	215,645	0	(1,562)	0	0	5.300	3.851	MS	2,918	9,911	04/27/2015	09/15/2035
149123-BS-9	CATERPILLAR INC CORPORATE				1.F FE	55,044,966	137.5110	66,486,569	48,350,000	53,667,764	0	(178,964)	0	0	5.200	4.341	MN	237,452	2,514,200	12/04/2013	05/27/2041
149123-CB-5	CATERPILLAR INC CORP				1.F FE	10,778,213	117.4300	12,065,933	10,275,000	10,708,231	0	(14,134)	0	0	3.803	3.514	FA	147,620	390,758	08/31/2016	08/15/2042
149123-CC-3	CATERPILLAR INC CORPORATE			2	1.F FE	2,010,260	105.1560	2,103,120	2,000,000	2,004,531	0	(2,017)	0	0	3.400	3.289	MN	8,689	68,000	01/23/2019	05/15/2024
149123-CD-1	CATERPILLAR INC CORPORATE			2	1.F FE	20,910,419	126.5730	26,544,890	20,972,000	20,918,798	0	1,177	0	0	4.300	4.317	MN	115,229	901,796	04/27/2015	05/15/2044
149123-CE-9	CATERPILLAR INC CORPORATE			2	1.F FE	7,519,831	144.2200	7,623,469	5,286,000	7,513,062	0	(6,769)	0	0	4.750	2.982	MN	32,083	125,543	09/28/2021	05/15/2064
149123-CF-6	CATERPILLAR INC CORPORATE			2	1.F FE	24,967,460	110.3740	26,887,106	24,360,000	24,963,470	0	(4,873)	0	0	3.250	3.111	MS	224,315	547,950	09/30/2021	09/19/2049
149123-CG-4	CATERPILLAR INC CORPORATE			2	1.F FE	2,087,260	104.8720	2,097,440	2,000,000	2,085,950	0	(1,310)	0	0	2.600	1.977	MS	14,733	0	11/15/2021	09/19/2029
149123-CJ-8	CATERPILLAR INC CORPORATE			2	1.F FE	31,430,440	110.8780	32,385,246	29,208,000	31,409,056	0	(21,519)	0	0	3.250	2.851	AO	216,220	561,974	09/16/2021	04/09/2050
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORPORATE				1.F FE	17,991,000	105.3390	18,961,020	18,000,000	17,995,982	0	1,802	0	0	3.650	3.661	JD	43,800	657,000	12/03/2018	12/07/2023
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES CORPORATE				1.F FE	9,586,656	100.9680	9,692,928	9,600,000	9,596,802	0	4,475	0	0	1.900	1.948	MS	58,267	182,400	09/03/2019	09/06/2022
15073L-AA-1	CEDARS-SINAI MEDICAL CENTER CORPORATE			2	1.D FE	5,885,000	100.0210	5,886,236	5,885,000	5,885,000	0	0	0	0	2.288	2.288	FA	11,221	0	11/17/2021	08/15/2031
15135#-BX-9	Centennial Energy Holdings, In Senior Un				2.B	3,000,000	110.6810	3,320,432	3,000,000	3,000,000	0	0	0	0	4.530	4.530	AO	32,843	135,900	04/04/2019	04/04/2029
15135#-BY-7	Centennial Energy Holdings, In Senior Un				2.B	5,000,000	112.9150	5,645,756	5,000,000	5,000,000	0	0	0	0	4.630	4.630	AO	55,946	231,500	04/04/2019	04/04/2031
15137@-AA-0	Centennial Pipeline LLC Senior Note				2.B	1,140,000	107.0540	1,220,420	1,140,000	1,140,000	0	0	0	0	8.070	8.150	MJSD	256	91,998	05/04/2001	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note				2.B	360,000	107.1740	385,828	360,000	360,000	0	0	0	0	7.990	8.068	MJSD	80	28,764	06/28/2001	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note				2.B	320,000	107.4560	343,860	320,000	320,000	0	0	0	0	7.870	7.946	MJSD	70	25,184	08/23/2001	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note				2.B	270,000	107.2950	289,698	270,000	270,000	0	0	0	0	8.090	8.173	MJSD	61	21,843	11/01/2001	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note				2.B	100,000	106.5410	106,541	100,000	100,000	0	0	0	0	7.920	8.000	MJSD	22	7,920	11/16/2001	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note				2.B	380,000	107.5170	408,566	380,000	380,000	0	0	0	0	8.060	8.142	MJSD	85	30,628	12/10/2001	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note				2.B	360,000	107.1140	385,610	360,000	360,000	0	0	0	0	7.940	8.020	MJSD	79	28,584	01/25/2002	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se				2.B	500,000	107.0880	535,438	500,000	500,000	0	0	0	0	8.230	8.316	MJSD	114	41,150	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT				2.B FE	1,379,092	106.1820	1,464,353	1,379,092	1,379,092	0	0	0	0	8.200	8.275	MJSD	314	113,086	03/30/2001	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2.A FE	2,255,815	136.3550	4,499,715	3,300,000	2,426,843	0	22,034	0	0	6.625	9.983	MN	36,438	218,625	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2.A FE	4,352,978	136.8060	4,733,488	3,460,000	4,254,169	0	(28,333)	0	0	5.850	4.072	JJ	93,334	202,410	06/26/2020	01/15/2041
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2.A FE	1,185,600	115.7990	1,157,990	1,000,000	1,181,178	0	(4,422)	0	0	4.100	3.062	MS	13,667	41,000	01/21/2021	09/01/2047
15189W-AL-4	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	1.G FE	4,481,920	109.7830	4,391,320	4,000,000	4,471,791	0	(10,129)	0	0	4.000	1.908	AO	40,000	0	11/09/2021	04/01/2028
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1.F FE	23,490,123	137.5470	30,948,075	22,500,000	23,091,944	0	(35,643)	0	0	6.950	6.609	MS	460,438	1,563,750	02/13/2004	03/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			2	1.F FE	18,371,546	111.7150	21,982,161	19,677,000	18,587,729	0	32,578	0	0	3.550	3.939	FA	291,056	698,534	08/29/2018	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY CORPORATE			2	1.F FE	12,277,058	126.2620	15,220,884	12,055,000	12,257,934	0	(6,037)	0	0	4.500	4.375	AO	135,619	542,475	12/20/2018	04/01/2044
15189X-AQ-1	CENTERPOINT ENERGY CORPORATE			2	1.F FE	2,612,198	103.1380	2,702,216	2,620,000	2,614,536	0	1,084	0	0	2.400	2.447	MS	20,960	62,880	10/18/2019	09/01/2026
15189X-AS-7	CENTERPOINT ENERGY CORPORATE			2	1.F FE	7,513,678	119.4000	9,036,192	7,568,000	7,617,454	0	2,662	0	0	3.950	3.909	MS	99,645	298,936	12/20/2018	03/01/2048
15189X-AT-5	CENTERPOINT ENERGY CORPORATE			2	1.F FE	60,771,957	124.9120	75,072,112	60,100,000	60,735,454	0	(13,352)	0	0	4.250	4.183	FA	1,064,271	2,554,250	03/12/2019	02/01/2049
15189X-AU-2	CENTERPOINT ENERGY CORPORATE			2	1.F FE	3,458,035	101.3850	3,512,990	3,465,000	3,458,326	0	149	0	0	2.900	2.910	JJ	50,243	107,742	06/02/2020	07/01/2050
15189X-AW-8	CENTERPOINT ENERGY CORPORATE			2	1.F FE	21,712,250	110.9400	22,188,000	20,000,000	21,704,082	0	(8,168)	0	0	3.350	2.908	AO	167,500	93,056	11/01/2021	04/01/2051
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE				2.A FE	1,545,555	134.4930	1,714,786	1,275,000	1,483,899	0	(9,328)	0	0	6.250	4.719	FA	33,203	79,688	04/16/2014	02/01/2037
15202@-AA-0	Centerspace, LP Sr. Unsecured				2.C	11,696,988	99.4770	11,430,466	11,490,519	11,689,887	0	(7,100)	0	0	2.700	2.479	MJSD	21,545	155,122	09/01/2021	06/06/2030
15232D-AA-5	Centinela Solar Energy, LLC Senior Note				2.A PL	21,000,000	116.4250	24,449,237	21,000,000	21,000,000	0	0	0	0	5.800	5.841	FMAN	104,883	1,218,000	02/27/2013	05/31/2034
15232D-AB-3	Centinela Solar Energy, LLC Senior Note				2.A PL	9,260,000	118.5780	10,980,346	9,260,000	9,260,000	0	0	0	0	5.650	5.689	FMAN	45,052	523,190	09/13/2012	05/31/2034
156504-AL-6	CENTURY COMMUNITIES INC CORPORATE			2	3.C FE	1,810,300	105.3120	1,790,304	1,700,000	1,782,325	0	(27,975)	0	0	6.750	3.062	JD	9,563	57,375	07/27/2021	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC CORPORATE			2	3.C FE	100,000	100.8550	100,855	100,000	100,000	0	0	0	0	3.875	3.875	FA	1,378	0	08/03/2021	08/15/2029
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				4.B FE	9,004,879	110.8010	9,967,658	8,996,000	8,997,604	0	(522)	0	0	7.200	7.192	JD	53,976	647,712	09/25/2000	12/01/2025
15678#-AL-9	Cerner Corporation Sr. Unsecured				1.F	14,000,000	100.9270	14,129,740	14,000,000	14,000,000	0	0	0	0	2.500	2.500	MS	106,944	350,000	03/11/2020	03/11/2030
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not				1.G	19,589,104	101.2110	19,826,424	19,589,104	19,589,104	0	0	0	0	4.470	4.511	MON	51,079	875,633	03/26/2015	03/10/2045
161175-AY-0	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	2,190,980	110.1460	2,202,920	2,000,000	2,116,945	0	(33,065)	0	0	4.908	3.039	JJ	43,081	98,160	09/17/2019	07/23/2025
161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	1,130,663	136.9310	1,369,310	1,000,000	1,119,445	0	(2,461)	0	0	6.484	5.563	AO	12,248	64,840	12/06/2016	10/23/2045
161175-BS-2	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	22,046,500	116.2950	25,584,900	22,000,000	22,044,346	0	(764)	0	0	5.125	5.111	JJ	563,750	1,127,500	06/26/2019	07/01/2049
161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	5,263,606	96.9350	5,040,620	5,200,000	5,263,093	0	(514)	0	0	3.700	3.631	AO	48,100	96,200	09/14/2021	04/01/2051
161175-BX-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	10,292,926	94.9650	9,795,640	10,315,000	10,294,584	0	1,614	0	0	2.300	2.322	FA	98,852	156,186	11/19/2020	02/01/2032
161175-CA-0	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	83,543,810	100.3610	85,413,233	85,106,000	83,559,879	0	16,069	0	0	3.900	4.002	JD	276,595	2,266,490	08/04/2021	06/01/2052
165303-F*-4	Chesapeake Utilities Corp Senior Note				2.B	4,389,359	105.5910	4,223,656	4,000,000	4,163,093	0	(19,416)	0	0	3.880	2.742	MN	19,831	155,200	12/03/2014	05/15/2029
166754-AP-6	CHEVRON PHILLIPS CHEM CORPORATE			2	1.G FE	2,532,168	107.1990	2,572,776	2,400,000	2,491,490	0	(18,244)	0	0	3.400	2.529	JD	6,800	81,600	09/23/2019	12/01/2026
166754-AQ-4	CHEVRON PHILLIPS CHEM CORPORATE			2	1.G FE	14,178,580	103.1340	14,141,734	13,712,000	13,890,862	0	(140,967)	0	0	3.300	2.225	MN	75,416	452,496	12/06/2019	05/01/2023
166754-AS-0	CHEVRON PHILLIPS CHEM CORPORATE			2	1.G FE	339,846	109.3320	327,996	300,000	337,401	0	(2,445)	0	0	3.700	1.571	JD	925	5,550	07/26/2021	06/01/2028
166756-AT-3	CHEVRON USA INC. CORP			2	1.D FE	13,276,282	149.6580	16,993,666	11,355,000	13,214,072	0	(62,210)	0	0	6.000	4.675	MS	227,100	681,300	01/06/2021	03/01/2041
166756-AU-0	CHEVRON USA INC. CORP			2	1.D FE	913,920	137.8200	1,378,200	1,000,000	915,742	0	1,822	0	0	5.250	5.943	MN	6,708	52,500	01/06/2021	11/15/2043
166764-AH-3	CHEVRON CORP CORPORATE			2	1.D FE	19,166,155	103.1770	19,768,713	19,160,000	19,158,663	0	(844)	0	0	3.191	3.187	JD	11,888	611,396	07/25/2013	06/24/2023
166764-BL-3	CHEVRON CORP CORPORATE			2	1.D FE	5,803,140	106.0330	6,361,980	6,000,000	5,876,364	0	25,715	0	0	2.954	3.465	MN	22,155	177,240	01/17/2019	05/16/2026
166764-BT-6	CHEVRON CORP CORPORATE			2	1.D FE	26,000,000	104.0740	27,059,240	26,000,000	26,000,000	0	0	0	0	2.895	2.895	MS	246,718	752,700	02/28/2017	03/03/2024
167885-A#-9	Chicago Parking Meters, LLC Senior Secur				2.C PL	9,828,556	107.0190	10,518,459	9,828,556	9,828,556	0	0	0	0	5.070	5.102	MJSD	1,384	498,308	01/30/2019	12/30/2033
169905-AE-6	CHOICE HOTELS CORP				2.C FE	12,035,656	102.2410	11,763,849	11,506,000	11,543,568	0	(72,390)	0	0	5.750	5.080	JJ	330,798	661,595	11/21/2014	07/01/2022
171232-AQ-4	CHUBB CORPORATION CORPORATE				1.G FE	66,664,715	142.5050	88,722,188	62,259,000	65,588,399	0	(161,534)	0	0	6.000	5.442	MN	518,825	3,735,540	01/25/2016	05/11/2037
171232-AS-0	CHUBB CORPORATION CORPORATE				1.G FE	11,406,966	149.7610	14,489,377	9,675,000	10,983,080	0	(56,271)	0	0	6.500	5.197	MN	80,356	628,875	11/24/2015	05/15/2038
171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	19,064,980	102.4220	19,460,180	19,000,000	19,064,480	0	(500)	0	0	3.050	3.035	JD	69,218	0	11/16/2021	12/15/2061
17252M-A*-1	Cintas Corporation Senior Unsecured Note				1.G	2,997,067	102.3070	2,938,821	2,872,546	2,938,684	0	(35,475)	0	0	3.730	1.918	AO	22,620	88,496	09/01/2021	04/17/2023
17252M-A@-9	Cintas Corporation Senior Unsecured Note				1.G	3,531,311	104.3670	3,575,291	3,425,706	3,492,054	0	(6,905)	0	0	3.880	3.249	AO	28,060	94,117	12/01/2021	04/15/2025
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1.E FE	6,507,255	144.3080	7,215,400	5,000,000	6,152,230	0	(46,019)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC CORPORATE				1.E FE	18,221,093	140.1750	26,212,725	18,700,000	18,324,775	0	11,687	0	0	5.500	5.679	JJ	474,253	1,028,500	11/09/2009	01/15/2040
17275R-AV-4	CISCO SYSTEMS INC CORPORATE				1.E FE	8,553,818	101.1500	8,698,900	8,600,000	8,596,520	0	7,044	0	0	3.000	3.086	JD	11,467	258,000	06/10/2015	06/15/2022
17275R-BE-1	CISCO SYSTEMS INC CORPORATE				1.E FE	15,529,490	102.2610	15,906,699	15,555,000	15,550,159	0	3,823	0	0	2.600	2.626	FA	138,180	404,430	02/22/2016	02/28/2023
172967-AS-0	CITIGROUP INC NOTES				2.A FE	3,653,838	177.1920	6,538,385	3,690,000	3,653,656	0	13	0	0	6.875	6.943	FA	95,838	253,688	02/17/1998	02/15/2098
172967-DR-9	CITIGROUP INC CORPORATE				2.B FE	16,566,950	136.3610	21,735,943	15,940,000	16,427,555	0	(22,799)	0	0	6.125	5.799	FA	341,714	976,325	04/27/2015	08/25/2036
172967-EP-2	CITIGROUP INC CORPORATE				2.A FE	105,173	145.3720	111,936	77,000	99,560	0	(946)	0	0	6.875	4.336	MS	1,706	5,294	04/27/2015	03/05/2038
172967-EW-7	CITIGROUP INC CORPORATE				2.A FE	5,290,402	170.1040	5,790,340	3,404,000	4,975,457	0	(58,810)	0	0	8.125	4.338	JJ	127,532	276,575	06/07/2017	07/15/2039
172967-FX-4	CITIGROUP INC CORPORATE				2.A FE	14,294,793	141.7790	16,420,844	11,582,000	13,944,955	0	(72,641)	0	0	5.875	4.341	JJ	285,408	680,443	04/07/2017	01/30/2042
172967-HA-2	CITIGROUP INC CORPORATE				2.B FE	3,792,627	150.7790	4,360,529	2,892,000	3,672,542	0	(20,417)	0	0	6.675	4.680	MS	57,912	193,041	04/27/2015	09/13/2043
172967-JU-6	CITIGROUP INC CORPORATE				2.A FE	4,019,738	126.7130	4,908,862	3,874,000	4,005,029	0	(3,118)	0	0	4.650	4.417	JJ	75,559	180,141	12/05/2016	07/30/2045
172967-KN-0	CITIGROUP INC CORPORATE				2.A FE	33,017,888	107.4200	34,516,194	32,132,000	32,718,080	0	(125,241)	0	0	3.400	2.948	MN	182,081	1,092,488	07/26/2019	05/01/2026
172967-KR-1	CITIGROUP INC CORPORATE				2.B FE	35,041,557	124.0150	40,619,873	32,754,000	34,917,958	0	(51,150)	0	0	4.750	4.304	MN	185,833	1,555,815	08/07/2019	05/18/2046
172967-KY-6	CITIGROUP INC CORPORATE			2	2.A FE	20,935,408	106.0290	22,032,826	20,780,000	20,884,737	0	(21,227)	0	0	3.200	3.080	AO	129,298	664,960	07/30/2019	10/21/2026
172967-LJ-8	CITIGROUP INC CORP FLOATER			2	2.A FE	100,337,049	122.6910	119,151,365	97,115,000	99,908,174	0	(233,754)	0	0	4.281	4.043	AO	773,756	4,157,493	04/19/2018	04/24/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-LU-3	CITIGROUP INC CORP FLOATER			2	1.G FE	5,752,100	113.6900	6,537,175	5,750,000	5,751,620	0	(78)	0	0	3.878	3.875	JJ	97,246	222,985	01/17/2018	01/24/2039
172967-LZ-2	CITIGROUP INC CORP FLOATER			2	1.G FE	6,142,080	104.3070	6,258,420	6,000,000	5,978,929	0	(104,134)	0	0	4.044	3.056	JD	20,220	242,640	02/22/2019	06/01/2024
172967-MD-0	CITIGROUP INC CORPORATE			2	2.A FE	139,302,816	129.1670	149,592,178	115,813,000	138,664,498	0	(391,020)	0	0	4.650	3.482	JJ	2,363,550	4,057,730	09/28/2021	07/23/2048
172967-MM-0	CITIGROUP INC CORP FLOATER			2	1.G FE	2,035,095	132.0770	1,981,155	1,500,000	2,016,752	0	(18,343)	0	0	5.316	2.875	MS	21,043	79,740	02/18/2021	03/26/2041
172967-MY-4	CITIGROUP INC CORP FLOATER			2	1.G FE	1,235,000	100.6990	1,243,633	1,235,000	1,235,000	0	0	0	0	2.561	2.454	MN	5,271	15,551	04/27/2021	05/01/2032
174550-AA-0	Citizens Entprs. Capital LLC Debt in a P				3.B	30,040,426	95.9770	28,831,902	30,040,426	30,040,426	0	0	0	0	2.800	2.809	MJSD	2,337	769,687	11/30/2021	12/31/2034
18055#-BH-4	Clarion Lion Prop Fd Hldg, L.P Senior Un				1.G	2,250,000	107.9580	2,429,044	2,250,000	2,250,000	0	0	0	0	3.750	3.750	JJ	38,906	84,375	07/15/2019	07/15/2029
18055#-BJ-0	Clarion Lion Prop Fd Hldg, L.P Senior Un				1.G	2,800,000	109.7170	3,072,062	2,800,000	2,800,000	0	0	0	0	3.850	3.850	JJ	49,708	107,800	07/15/2019	07/15/2031
185508-AG-3	Cleco Power LLC CORPORATE				2.A FE	10,729,340	136.8110	12,312,990	9,000,000	10,425,588	0	(45,899)	0	0	6.000	4.723	JD	45,000	540,000	04/23/2014	12/01/2040
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2.B FE	9,947,200	134.9250	13,492,500	10,000,000	9,962,414	0	1,506	0	0	5.950	5.988	JD	26,444	595,000	12/04/2006	12/15/2036
19104@-AA-1	Coborn's, Inc. Senior Unsecured				3.C YE	2,480,000	108.1930	2,683,188	2,480,000	2,480,000	0	0	0	0	5.700	5.739	MJSD	6,283	141,360	12/13/2018	12/15/2026
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unse				2.B	24,725,346	102.2610	24,558,056	24,015,000	24,446,471	0	(232,385)	0	0	3.280	1.699	FA	271,316	566,128	06/01/2021	02/27/2023
191216-AF-7	COCA COLA CO DEBENTURES				1.F FE	5,592,620	199.0250	10,946,375	5,500,000	5,592,219	0	(39)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-CP-3	COCA COLA CO CORPORATE				1.E FE	6,136,950	119.1940	5,959,700	5,000,000	6,059,953	0	(44,704)	0	0	4.125	2.651	MS	55,000	206,250	04/02/2020	03/25/2040
191216-CQ-1	COCA COLA CO CORPORATE				1.E FE	12,640,841	127.5400	12,441,527	9,755,000	12,534,200	0	(64,548)	0	0	4.200	2.743	MS	109,256	409,710	06/30/2020	03/25/2050
191216-CR-9	COCA COLA CO CORPORATE				1.E FE	5,486,550	108.7940	5,439,700	5,000,000	5,370,607	0	(66,798)	0	0	3.375	1.881	MS	45,000	168,750	04/01/2020	03/25/2027
191216-CV-0	COCA COLA CO CORPORATE				1.E FE	2,903,580	97.0020	2,910,060	3,000,000	2,903,809	0	229	0	0	1.650	2.067	JD	4,125	0	12/21/2021	06/01/2030
191216-CX-6	COCA COLA CO CORPORATE				1.E FE	35,554,631	98.7200	38,327,053	38,824,000	35,595,264	0	40,633	0	0	2.600	3.039	JD	84,119	504,712	06/01/2021	06/01/2050
191216-DL-1	COCA COLA CO CORPORATE				1.E FE	18,916,204	106.5010	20,517,418	19,265,000	18,921,138	0	4,934	0	0	3.000	3.093	MS	186,228	288,975	05/04/2021	03/05/2051
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES				1.F FE	16,063,326	100.6070	14,416,983	14,330,000	14,339,234	0	(142,210)	0	0	8.500	7.458	FA	507,521	1,218,050	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES				1.F FE	5,685,130	104.9510	5,247,550	5,000,000	5,040,184	0	(54,889)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1.F FE	1,742,490	122.5350	1,838,025	1,500,000	1,590,964	0	(16,360)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1.F FE	13,115,124	145.0070	19,013,318	13,112,000	13,112,492	0	(93)	0	0	6.700	6.698	AO	185,462	878,504	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1.F FE	2,536,796	123.0910	2,818,784	2,290,000	2,383,808	0	(16,371)	0	0	6.950	5.960	MN	20,336	159,155	08/04/2009	11/15/2026
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1.F FE	16,733,238	144.3820	25,291,395	17,517,000	16,932,019	0	18,028	0	0	6.750	7.096	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BD-5	Coca Cola Enterprises Inc CORPORATE				1.F FE	144,467	179.3150	179,315	100,000	144,137	0	(56)	0	0	7.000	4.816	MN	894	7,000	04/27/2015	05/15/2098
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1.F FE	32,138,081	128.5410	42,868,424	33,350,000	32,804,553	0	59,957	0	0	6.750	7.054	MS	662,831	2,251,125	03/20/2001	09/15/2028
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Un				1.F FE	13,010,000	106.7690	13,890,691	13,010,000	13,010,000	0	0	0	0	3.490	3.490	JD	3,784	454,049	12/28/2017	12/28/2029
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE				1.D FE	3,988,336	101.3530	4,459,532	4,400,000	4,346,638	0	47,664	0	0	1.950	3.096	FA	35,750	85,800	08/02/2013	02/01/2023
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE				1.D FE	4,455,900	101.7880	5,089,400	5,000,000	4,914,016	0	61,907	0	0	2.100	3.429	MN	17,500	105,000	08/19/2013	05/01/2023
19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE				1.D FE	31,828,627	125.9890	40,152,694	31,870,000	31,833,155	0	887	0	0	4.000	4.007	FA	481,591	1,274,800	12/16/2015	08/15/2045
195674-J#-4	Colonial Gas Co Senior Unsecured Note				2.A	7,333,631	102.9080	7,141,896	6,940,072	7,313,336	0	(20,296)	0	0	3.130	2.133	AO	51,892	108,612	09/01/2021	10/05/2027
195869-AG-7	Colonial Pipeline Co. CORPORATE				1.G FE	12,744,745	141.6070	12,362,291	8,730,000	11,218,268	0	(189,917)	0	0	7.630	4.191	MN	57,359	666,099	06/20/2012	04/15/2032
195869-AN-2	Colonial Pipeline Co. CORPORATE			2	1.G FE	307,591	114.5470	355,096	310,000	307,998	0	57	0	0	4.200	4.246	AO	2,749	13,020	04/03/2013	04/15/2043
195869-AP-7	Colonial Pipeline Co. CORPORATE			2	1.G FE	16,454,790	106.4500	17,564,250	16,500,000	16,480,412	0	4,598	0	0	3.750	3.783	AO	154,688	618,750	09/16/2015	10/01/2025
195869-AQ-5	Colonial Pipeline Co. CORPORATE			2	1.G FE	5,103,876	117.7460	6,005,046	5,100,000	5,103,453	0	(79)	0	0	4.250	4.245	AO	45,758	216,750	03/29/2018	04/15/2048
19612*-AH-3	Colonial Williamsburg Found. Senior Unse				2.C	22,083,479	110.7060	23,127,170	20,890,652	22,023,407	0	(60,073)	0	0	4.830	4.083	JD	2,803	1,009,018	06/01/2021	12/31/2033
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2.B FE	12,735,569	131.9520	17,747,544	13,450,000	12,800,873	0	12,263	0	0	6.850	7.303	JD	40,948	921,325	10/28/2008	06/15/2037
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				3.A FE	1,910,767	117.7560	2,054,842	1,745,000	1,858,964	0	(16,201)	0	0	7.690	5.518	JD	5,964	117,234	08/05/2021	06/15/2025
197677-AJ-6	COLUMBIA/HCA HEALTHCARE CORP DEBENTURES				3.A FE	1,212,500	123.3700	1,233,700	1,000,000	1,196,898	0	(15,602)	0	0	7.050	3.353	JD	5,875	35,250	06/21/2021	12/01/2027
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				1.G FE	2,129,828	134.7020	2,289,934	1,700,000	2,015,638	0	(21,396)	0	0	6.600	4.469	MS	37,400	112,200	01/20/2016	03/01/2033
20030N-AC-5	COMCAST CORP COMPANY GUARNT				1.G FE	16,197,846	143.7430	18,212,238	12,670,000	15,118,057	0	(161,967)	0	0	7.050	4.798	MS	263,008	893,235	04/27/2015	03/15/2033
20030N-AF-8	COMCAST CORP BOND				1.G FE	291,586	132.4030	311,147	235,000	277,448	0	(2,358)	0	0	5.650	3.911	JD	590	13,278	04/27/2015	06/15/2035
20030N-AK-7	COMCAST CORP CORPORATE				1.G FE	9,941,797	143.5550	14,140,168	9,850,000	9,920,866	0	(4,023)	0	0	6.500	6.411	MN	81,810	640,250	04/27/2015	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				1.G FE	4,825,710	145.2660	6,536,970	4,500,000	4,742,465	0	(9,653)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AV-3	COMCAST CORP CORPORATE				1.G FE	13,224,078	150.9670	17,134,755	11,350,000	12,824,497	0	(65,788)	0	0	6.950	5.621	FA	298,001	788,825	04/27/2015	08/15/2037
20030N-AX-9	COMCAST CORP CORPORATE				1.G FE	1,009,589	141.1900	1,061,749	752,000	957,728	0	(8,682)	0	0	6.400	4.091	MN	6,150	48,128	04/27/2015	05/15/2038
20030N-AY-7	COMCAST CORP CORPORATE				1.G FE	1,557,010	149.8120	1,707,857	1,140,000	1,479,572	0	(13,002)	0	0	6.550	4.141	JJ	37,335	74,670	04/27/2015	07/01/2039
20030N-BB-6	COMCAST CORP CORPORATE				1.G FE	1,667,160	148.3060	1,853,825	1,250,000	1,582,960	0	(11,936)	0	0	6.400	4.275	MS	26,667	80,000	04/27/2015	03/01/2040
20030N-BE-0	COMCAST CORP CORPORATE				1.G FE	618,991	123.4490	681,438	552,000	608,443	0	(1,762)	0	0	4.650	3.920	JJ	11,836	25,668	04/27/2015	07/15/2042
20030N-BG-5	COMCAST CORP CORPORATE				1.G FE	109,829	119.5770	119,577	100,000	108,326	0	(251)	0	0	4.500	3.915	JJ	2,075	4,500	04/27/2015	01/15/2043
20030N-BK-6	COMCAST CORP CORPORATE				1.G FE	902,583	124.8300	986,157	790,000	886,435	0	(2,692)	0	0	4.750	3.920	MS	12,508	37,525	04/27/2015	03/01/2044
20030N-BQ-3	COMCAST CORP CORPORATE			2	1.G FE	1,551,053	124.0670	1,861,005	1,500,000	1,545,033	0	(1,108)	0	0	4.600	4.392	FA	26,067	69,000	12/07/2015	08/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-CE-9	COMCAST CORP CORPORATE			2	1.G FE	1,786,503	115.9320	2,071,705	1,787,000	1,786,552	0	7	0	0	3.999	4.000	MN	11,910	71,462	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CORPORATE			2	1.G FE	4,375,681	118.0660	5,063,851	4,289,000	4,370,474	0	(1,379)	0	0	4.049	3.941	MN	28,944	173,662	12/15/2017	11/01/2052
20030N-CZ-2	COMCAST CORP CORPORATE			2	1.G FE	648,447	107.1780	696,657	650,000	648,476	0	31	0	0	3.450	3.463	FA	9,344	22,425	10/29/2019	02/01/2050
20030N-DT-5	COMCAST CORP CORPORATE			2	1.G FE	3,451,970	95.5760	3,564,985	3,730,000	3,453,316	0	1,346	0	0	2.937	3.297	MN	18,258	21,910	08/19/2021	11/01/2056
200340-AS-6	COMERICA INC CORPORATE			2	2.A FE	17,310,270	104.0710	17,692,070	17,000,000	17,113,523	0	(72,881)	0	0	3.700	3.239	JJ	263,831	629,000	04/03/2019	07/31/2023
200340-AT-4	COMERICA INC CORPORATE			2	2.A FE	9,451,743	111.9500	10,064,305	8,990,000	9,343,186	0	(45,784)	0	0	4.000	3.347	FA	149,833	359,600	08/02/2019	02/01/2029
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				2.A FE	25,371,338	117.2180	26,573,321	22,670,000	23,288,009	0	(174,907)	0	0	7.875	6.875	FA	743,859	1,785,263	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1.F FE	995,640	129.7330	1,297,330	1,000,000	997,443	0	156	0	0	5.875	5.906	FA	24,479	58,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1.F FE	10,761,135	138.0810	12,004,762	8,694,000	10,219,469	0	(76,963)	0	0	5.900	4.242	MS	151,034	512,946	12/07/2016	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1.F FE	6,516,633	146.0130	7,072,870	4,844,000	6,084,428	0	(53,126)	0	0	6.450	4.234	JJ	144,069	312,438	04/13/2012	01/15/2038
202795-JD-3	COMMONWEALTH EDISON CORPORATE			2	1.F FE	13,420,624	127.5160	17,015,735	13,344,000	13,410,216	0	(1,819)	0	0	4.700	4.663	JJ	289,194	627,168	12/19/2016	01/15/2044
202795-JG-6	COMMONWEALTH EDISON CORPORATE			2	1.F FE	7,129,640	121.2090	7,508,898	6,195,000	7,087,557	0	(24,530)	0	0	4.350	3.447	MN	34,434	269,483	04/02/2020	11/15/2045
202795-JJ-0	COMMONWEALTH EDISON CORPORATE			2	1.F FE	1,778,383	111.8250	2,001,668	1,790,000	1,779,646	0	257	0	0	3.650	3.686	JD	2,904	65,335	06/20/2016	06/15/2046
202795-JM-3	COMMONWEALTH EDISON CORPORATE			2	1.F FE	6,026,750	117.9710	5,898,550	5,000,000	6,022,104	0	(4,646)	0	0	4.000	2.869	MS	66,667	0	10/27/2021	03/01/2048
202795-JS-0	COMMONWEALTH EDISON CORPORATE			2	1.F FE	19,972,400	102.3050	20,461,000	20,000,000	19,973,056	0	590	0	0	3.000	3.007	MS	200,000	600,000	02/18/2020	03/01/2050
20373#-AH-6	Community Loan Fund of NJ Senior Note				4.B YE	4,592,295	99.0210	4,703,502	4,750,001	4,707,513	0	73,507	0	0	4.400	5.258	MJSD	573	209,000	07/03/2018	03/02/2023
20449E-EE-2	COMPASS BANK CORPORATE				1.G FE	1,651,532	113.5120	1,880,894	1,657,000	1,655,099	0	347	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
20451N-AE-1	Compass Minerals International CORPORATE			2	4.A FE	2,017,500	102.4800	2,049,600	2,000,000	2,005,425	0	(2,099)	0	0	4.875	4.753	JJ	44,958	97,500	05/26/2015	07/15/2024
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2.C FE	8,943,750	122.1770	10,995,930	9,000,000	8,980,403	0	3,112	0	0	7.125	7.176	AO	160,313	641,250	09/30/1996	10/01/2026
205887-AX-0	CONAGRA FOODS INC NOTES				2.C FE	15,907,203	141.8390	19,765,265	13,935,000	14,963,990	0	(84,382)	0	0	8.250	7.089	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BS-0	CONAGRA FOODS INC CORPORATE			2	2.C FE	888,111	111.1200	1,111,200	1,000,000	901,211	0	2,459	0	0	4.650	5.444	JJ	20,150	46,500	12/07/2015	01/25/2043
20605P-AK-7	CONCHO RESOURCES INC CORPORATE			2	2.C FE	0	0.0000	0	0	0	0	0	0	0	4.300	0.000	FA	0	23,650	06/18/2018	08/15/2028
20605P-AL-5	CONCHO RESOURCES INC CORPORATE			2	2.C FE	0	0.0000	0	0	0	0	0	0	0	4.850	0.000	FA	0	329,800	07/02/2018	08/15/2048
20647@-AD-7	Concord USA, LLC Sr. Secured			4	4.B Z	33,572,620	99.0900	33,376,425	33,682,940	33,439,992	0	(132,628)	0	0	6.028	7.561	MJSD	45,670	967,152	12/30/2021	03/16/2026
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1.E FE	10,326,391	138.8340	13,897,283	10,010,000	10,238,921	0	(10,245)	0	0	6.350	6.103	JD	52,970	635,635	01/06/2011	06/01/2036
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	5,255,650	122.5110	6,125,550	5,000,000	5,234,379	0	(6,670)	0	0	4.300	3.976	AO	45,389	215,000	08/30/2018	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	5,165,117	120.9980	6,431,044	5,315,000	5,182,556	0	3,217	0	0	4.150	4.320	JD	18,381	220,573	11/13/2015	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	1,892,574	106.7770	1,921,986	1,800,000	1,865,021	0	(12,208)	0	0	3.200	2.422	MS	16,960	57,600	09/10/2019	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	32,780,853	120.5990	35,536,907	29,467,000	32,683,617	0	(55,263)	0	0	4.000	3.355	AO	294,670	931,480	10/20/2021	04/01/2048
207597-EN-1	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	438,812	98.9960	435,582	440,000	438,866	0	54	0	0	2.050	2.080	JJ	4,535	0	06/21/2021	07/01/2031
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES				1.G FE	24,592,212	131.6710	29,625,975	22,500,000	23,898,255	0	(158,338)	0	0	6.950	5.857	AO	330,125	1,563,750	12/04/2018	04/15/2029
20825C-AF-1	Conocophillips COMPANY GUARNT				1.G FE	456,798	131.1830	478,818	365,000	428,739	0	(4,673)	0	0	5.900	3.901	AO	4,546	21,535	04/27/2015	10/15/2032
20825C-AP-9	Conocophillips CORPORATE				1.G FE	10,111,911	137.9240	11,247,702	8,155,000	9,639,687	0	(63,079)	0	0	5.900	4.317	MN	61,480	481,145	04/01/2016	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE				1.G FE	13,126,007	145.8900	16,236,098	11,129,000	12,716,866	0	(58,988)	0	0	6.500	5.208	FA	301,410	723,385	04/01/2016	02/01/2039
20825C-AV-6	Conocophillips CORPORATE			2	1.G FE	2,017,793	109.4730	2,189,460	2,000,000	2,015,520	0	(2,273)	0	0	3.750	3.593	AO	18,750	75,000	02/08/2021	10/01/2027
20825C-AX-2	Conocophillips CORPORATE			2	1.G FE	1,097,542	112.6360	1,238,996	1,100,000	1,097,757	0	215	0	0	4.300	4.335	FA	17,869	23,650	02/08/2021	08/15/2028
20825C-BB-9	Conocophillips CORPORATE			2	1.G FE	52,259,470	132.4060	65,017,966	49,105,000	52,198,836	0	320,270	0	0	4.875	4.505	AO	598,467	2,393,869	02/08/2021	10/01/2047
20825C-BD-5	Conocophillips CORPORATE			2	1.G FE	14,023,033	132.0100	17,953,360	13,600,000	14,015,073	0	(7,960)	0	0	4.850	4.645	FA	249,182	329,800	02/08/2021	08/15/2048
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE			2	1.G FE	659,627	120.9380	746,187	617,000	653,557	0	(1,009)	0	0	4.300	3.900	MN	3,390	26,531	04/27/2015	11/15/2044
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE			2	1.G FE	21,671,541	149.2890	25,528,419	17,100,000	21,350,226	0	(102,087)	0	0	5.950	4.272	MS	299,583	1,017,450	09/18/2018	03/15/2046
209111-EF-6	CONS EDISON CO OF NY CORPORATE				2.A FE	6,502,345	122.2480	7,609,938	6,225,000	6,408,683	0	(11,424)	0	0	5.700	5.352	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				2.A FE	2,071,360	124.0560	2,481,120	2,000,000	2,049,459	0	(2,602)	0	0	5.300	5.040	MS	35,333	106,000	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE				2.A FE	8,525,845	131.5230	11,179,455	8,500,000	8,516,762	0	(780)	0	0	5.850	5.828	MS	146,413	497,250	03/06/2006	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				2.A FE	3,064,830	137.3940	4,121,820	3,000,000	3,046,901	0	(1,992)	0	0	6.200	6.036	JD	8,267	186,000	07/17/2009	06/15/2036
209111-EQ-2	CONS EDISON CO OF NY CORPORATE				2.A FE	7,777,186	129.4840	7,769,040	6,000,000	7,761,102	0	(16,084)	0	0	5.700	3.208	JD	28,500	171,000	10/27/2021	12/01/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				2.A FE	754,444	140.1790	912,565	651,000	728,173	0	(3,147)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-EY-5	CONS EDISON CO OF NY CORPORATE				2.A FE	21,823,057	129.3900	27,948,240	21,600,000	21,776,396	0	(5,867)	0	0	5.500	5.427	JD	99,000	1,188,000	04/27/2015	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				2.A FE	18,032,574	132.5470	21,385,133	16,134,000	17,633,394	0	(50,016)	0	0	5.700	4.921	JD	40,873	919,638	04/27/2015	06/15/2040
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2.C PL	4,370,759	105.2550	4,558,104	4,330,523	4,364,998	0	(5,761)	0	0	4.820	4.382	JD	11,016	193,420	09/01/2021	12/12/2023
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2.C PL	4,500,000	108.6890	4,891,003	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	221,850	12/12/2013	12/12/2025
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE				2.B FE	7,784,375	104.2000	8,857,000	8,500,000	8,377,365	0	86,067	0	0	4.250	5.381	MN	60,208	361,250	09/13/2013	05/01/2023
21036P-AZ-1	CONSTELLATION BRANDS INC CORPORATE			2	2.B FE	7,268,842	113.5940	7,128,024	6,275,000	7,261,480	0	(7,362)	0	0	4.100	3.196	FA	97,193	0	09/14/2021	02/15/2048
21036P-BD-9	CONSTELLATION BRANDS INC CORPORATE			2	2.B FE	11,533,050	131.5690	13,156,900	10,000,000	11,461,745	0	(29,336)	0	0	5.250	4.316	MN	67,083	525,000	06/26/2019	11/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-BF-4	CONSTELLATION BRANDS INC CORPORATE			2	2.C FE	2,589,325	102.6240	2,565,600	2,500,000	2,587,336	0	(1,989)	0	0	2.875	2.397	MN	11,979	35,938	10/15/2021	05/01/2030
21036P-BH-0	CONSTELLATION BRANDS INC CORPORATE			2	2.C FE	4,017,044	97.8350	3,947,642	4,035,000	4,017,703	0	659	0	0	2.250	2.300	FA	39,089	0	07/21/2021	08/01/2031
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2.B FE	19,357,460	139.0660	23,641,220	17,000,000	18,342,290	0	(90,617)	0	0	7.600	6.525	AO	323,000	1,292,000	05/11/2004	04/01/2032
210518-CP-9	Consumers Energy CORPORATE				1.F FE	548,939	130.9580	720,269	550,000	549,275	0	31	0	0	5.800	5.813	MS	9,393	31,900	08/08/2005	09/15/2035
210518-CU-8	Consumers Energy CORPORATE			2	1.F FE	29,974,185	115.2320	34,675,613	30,092,000	29,993,798	0	2,075	0	0	3.950	3.970	MN	151,881	1,188,634	10/17/2016	05/15/2043
210518-CX-2	Consumers Energy CORPORATE			2	1.E FE	9,832,299	125.9030	11,790,816	9,365,000	9,811,791	0	(4,086)	0	0	4.350	4.108	FA	136,924	407,378	06/22/2016	08/31/2064
210518-CY-0	Consumers Energy CORPORATE			2	1.F FE	15,112,807	117.8920	16,713,549	14,177,000	15,024,961	0	(24,566)	0	0	4.100	3.701	MN	74,272	581,257	04/16/2020	11/15/2045
210518-CZ-7	Consumers Energy CORPORATE			2	1.E FE	2,914,602	107.0330	3,613,434	3,376,000	2,959,909	0	9,717	0	0	3.250	4.045	FA	41,450	109,720	12/12/2016	08/15/2046
210518-DA-1	Consumers Energy CORPORATE			2	1.F FE	2,142,079	118.3280	2,484,888	2,100,000	2,138,181	0	(898)	0	0	3.950	3.836	JJ	38,249	82,950	07/06/2017	07/15/2047
210518-DB-9	Consumers Energy CORPORATE			2	1.E FE	13,827,832	120.2010	13,642,814	11,350,000	13,748,172	0	(64,392)	0	0	4.050	2.866	MN	58,736	459,675	11/25/2020	05/15/2048
210518-DD-5	Consumers Energy CORPORATE			2	1.E FE	13,752,236	126.5240	13,545,659	10,706,000	13,619,407	0	(71,303)	0	0	4.350	2.884	AO	98,317	465,711	02/10/2020	04/15/2049
210518-DE-3	Consumers Energy CORPORATE			2	1.E FE	11,410,560	115.5600	11,046,380	9,559,000	11,341,474	0	(42,596)	0	0	3.750	2.777	FA	135,419	358,463	09/15/2020	02/15/2050
210518-DF-0	Consumers Energy CORPORATE			2	1.E FE	16,437,760	104.8020	16,244,310	15,500,000	16,398,200	0	(20,954)	0	0	3.100	2.800	FA	181,522	480,500	02/28/2020	08/15/2050
210518-DH-6	Consumers Energy CORPORATE			2	1.F FE	20,069,277	113.0920	20,582,744	18,200,000	19,997,636	0	(42,038)	0	0	3.500	2.971	FA	265,417	637,000	04/15/2020	08/01/2051
210518-DJ-2	Consumers Energy CORPORATE			2	1.E FE	2,808,843	88.6530	2,672,888	3,015,000	2,809,671	0	828	0	0	2.500	2.790	MN	12,563	37,688	09/16/2021	05/01/2060
210518-DN-3	Consumers Energy CORPORATE			2	1.E FE	6,414,607	98.0160	6,292,627	6,420,000	6,414,552	0	(55)	0	0	2.650	2.654	FA	65,689	0	08/02/2021	08/15/2052
21246#-AN-6	Convenience Store Investments Series K S				2.C PL	9,048,090	100.6330	9,105,343	9,048,090	9,048,090	0	0	0	0	5.550	5.588	FMAN	51,612	502,169	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S				2.C PL	4,087,254	101.7850	4,160,226	4,087,254	4,087,254	0	0	0	0	4.260	4.282	FMAN	17,895	174,117	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec				2.C PL	611,707	103.2640	631,675	611,707	611,707	0	0	0	0	3.750	3.767	FMAN	2,358	22,939	01/31/2012	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec				2.C PL	1,986,493	104.2880	2,071,669	1,986,493	1,986,493	0	0	0	0	3.690	3.706	FMAN	7,534	73,302	04/22/2013	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not				2.C PL	9,424,205	108.0340	10,057,356	9,309,406	9,389,998	0	(6,070)	0	0	4.360	4.226	FMAN	41,716	405,890	03/15/2016	02/24/2034
217020-C#-1	Coorstek, Inc Senior Secured Note				2.C PL	50,000,000	108.8310	54,415,655	50,000,000	50,000,000	0	0	0	0	4.900	4.900	JD	61,250	2,450,000	12/22/2014	12/22/2026
217020-C*-5	Coorstek, Inc Senior Secured Note				2.C PL	61,140,000	104.4930	63,887,311	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
217020-D#-0	Coorstek, Inc Senior Secured Note				2.C PL	6,300,000	106.7060	6,722,452	6,300,000	6,300,000	0	0	0	0	4.210	4.210	JD	19,156	265,230	06/05/2018	06/05/2028
217020-E*-3	Coorstek, Inc Sr. Secured				2.C PL	14,653,406	104.1490	14,618,985	14,036,587	14,602,963	0	(50,444)	0	0	3.750	2.554	JJ	235,405	0	09/01/2021	07/20/2025
217020-E@-1	Coorstek, Inc Sr. Secured				2.C PL	20,000,000	104.1370	20,827,458	20,000,000	20,000,000	0	0	0	0	3.750	3.750	FA	252,083	750,000	08/31/2020	08/31/2025
217204-A*-7	Copart, Inc Senior Secured Note				2.A	4,244,936	105.6880	4,486,403	4,244,936	4,244,936	0	0	0	0	4.070	4.070	MJSD	13,438	172,769	12/03/2014	12/03/2024
217204-A@-5	Copart, Inc Senior Secured Note				2.A	500,000	107.5590	537,794	500,000	500,000	0	0	0	0	4.190	4.190	MJSD	1,629	20,950	12/03/2014	12/03/2026
218718@-AA-8	CoreSite, L.P Sr. Unsecured Note				2.B PL	4,340,737	104.7420	4,546,568	4,340,737	4,340,737	0	0	0	0	4.190	4.190	JD	8,083	181,877	06/15/2016	06/15/2023
218718@-AB-6	CoreSite, L.P Senior Unsecured Note				2.B PL	9,496,917	105.9280	9,466,544	8,936,811	9,427,542	0	(69,375)	0	0	3.910	1.482	JD	15,530	174,715	09/01/2021	04/22/2024
218718@-AC-4	CoreSite, L.P Senior Unsecured Note				2.B PL	4,519,120	110.1620	4,553,988	4,133,913	4,492,499	0	(26,622)	0	0	4.110	1.992	FA	64,186	0	09/01/2021	04/17/2026
218718@-AD-2	CoreSite, L.P Senior Unsecured Note				2.B PL	19,000,000	116.0520	22,049,869	19,000,000	19,000,000	0	0	0	0	4.310	4.307	FA	309,362	818,900	04/17/2019	04/17/2029
21887*-AB-0	Corix Regulated Utilities Sr. Secured				2.B	26,100,000	102.0710	26,640,560	26,100,000	26,100,000	0	0	0	0	3.350	3.350	MN	85,006	874,350	05/26/2020	05/26/2035
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note				2.B	6,295,576	101.8650	6,285,784	6,170,700	6,214,246	0	(44,938)	0	0	3.250	2.491	JD	10,584	200,548	03/02/2020	12/12/2022
22056*-AA-5	Cortez Expansion Capital Corp. Senior Un				2.B	6,620,000	108.9980	7,215,654	6,620,000	6,620,000	0	0	0	0	4.570	4.570	MJSD	840	302,534	09/30/2015	09/30/2025
22160K-AM-7	COSTCO WHOLESALE CORP CORPORATE			2	1.D FE	11,363,013	107.3090	12,830,937	11,957,000	11,557,795	0	65,860	0	0	3.000	3.689	MN	42,846	358,710	12/06/2018	05/18/2027
22211#-AA-3	Coughlan Companies, Inc. Senior Secured				4.C	1,014,706	105.3940	1,069,443	1,014,706	1,014,706	0	0	0	0	6.850	6.908	MJSD	193	69,507	07/31/2019	07/31/2026
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2.B FE	2,009,488	123.5760	2,347,944	1,900,000	1,946,799	0	(5,590)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2.B FE	6,982,570	138.5740	9,700,180	7,000,000	6,985,856	0	432	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2.B FE	7,223,477	121.2610	10,307,185	8,500,000	7,356,417	0	25,084	0	0	4.700	5.746	JD	17,756	399,500	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	7,814,727	102.3310	9,051,177	8,845,000	8,608,925	0	148,551	0	0	2.950	4.399	JD	725	260,928	06/20/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	12,040,802	116.9360	17,306,528	14,800,000	12,331,735	0	52,589	0	0	4.500	5.803	JD	1,850	666,000	06/06/2013	06/30/2043
224044-CM-7	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	45,078,406	94.3550	45,147,924	47,849,000	45,107,671	0	29,024	0	0	2.950	3.257	AO	352,886	651,597	10/07/2021	10/01/2050
224044-CN-5	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	12,073,667	100.1520	12,008,225	11,990,000	12,069,713	0	(3,953)	0	0	2.600	2.517	JD	13,855	167,127	06/21/2021	06/15/2031
224044-CP-0	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	68,198,514	105.6330	69,549,824	65,841,000	68,185,592	0	(12,922)	0	0	3.600	3.404	JD	105,346	1,270,731	11/01/2021	06/15/2051
22704*-AB-9	Croda, Inc. Senior Unsecured Note				2.C	1,000,000	105.9720	1,059,724	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JD	2,569	37,000	06/06/2019	06/06/2029
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur				2.C PL	25,289,880	109.3990	27,666,817	25,289,880	25,289,880	0	0	0	0	4.770	4.769	AO	268,073	1,206,327	04/11/2018	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur				2.C PL	9,773,780	106.3920	10,398,562	9,773,780	9,773,780	0	0	0	0	4.540	4.538	AO	98,607	443,730	04/11/2018	04/11/2028
22802P-AD-0	Crowley Alaska Tankers, LLC Subordinated				3.C PL	2,713,200	111.9470	3,037,340	2,713,200	2,713,200	0	0	0	0	6.560	6.560	AO	39,552	177,986	04/11/2018	04/11/2033
22802P-AE-8	Crowley Alaska Tankers, LLC Subordinated				3.C PL	2,688,459	110.4970	2,970,679	2,688,459	2,688,459	0	0	0	0	6.560	6.560	AO	39,192	176,363	04/11/2018	04/11/2028
22861#-AA-6	Crown Two, Inc. Promissory Note				6. *	4	0.0000	1	209,549	1	0	0	0	0	4.000	4.040	MON	0	0	07/31/2014	07/01/2024
22889#-AB-2	Oatey Co. Senior Unsecured Note				3.A YE	2,750,027	103.0530	2,734,079	2,653,085	2,759,054	0	9,026	0	0	3.260	1.209	MJSD	1,922	43,245	09/01/2021	12/23/2024
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2.C	14,161,068	107.0140	13,717,002	12,817,940	14,079,994	0	(81,075)	0	0	4.240	2.115	JD	45,290	288,724	09/01/2021	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2.C	5,850,000	102.1900	5,978,124	5,850,000	5,850,000	0	0	0	0	3.700	3.700	FA	75,156	216,450	02/26/2013	02/26/2023
23157#-AL-3	Curtiss-Wright Corp. Sr. Unsecured				2.C	23,420,000	100.5580	23,550,792	23,420,000	23,420,000	0	0	0	0	3.200	3.200	FA	287,285	749,440	08/13/2020	08/13/2032
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj				3.A YE	14,249,609	112.9760	16,098,709	14,249,609	14,249,609	0	0	0	0	5.300	5.031	JAJO	167,829	744,423	02/24/2017	12/09/2036
232806-B*-9	CYPRESS SEMICONDUCTOR CO Sr. Unsecured				2.C FE	18,900,000	103.3560	19,534,256	18,900,000	18,900,000	0	0	0	0	3.270	3.270	JD	25,751	309,015	06/16/2021	06/16/2033
233028-AA-3	DATC Holdings Path 15 LLC Senior Note				2.A FE	729,400	108.5990	792,125	729,400	729,400	0	0	0	0	8.960	8.962	JD	2,905	65,354	09/12/2003	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec				2.C YE	22,081,129	117.1770	25,873,948	22,081,129	22,081,129	0	0	0	0	7.900	7.901	JD	77,529	1,744,409	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				3.A FE	10,274,700	134.1770	13,417,700	10,000,000	10,203,880	0	(7,319)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23312*-AA-3	DATC Path 15 LLC Senior note				1.F FE	2,889,478	120.3420	3,477,253	2,889,478	2,889,478	0	0	0	0	8.000	7.999	JD	10,274	231,158	06/10/2004	12/15/2028
23331A-BE-8	D.R. HORTON INC CORPORATE			2	2.B FE	2,002,500	101.6260	2,032,520	2,000,000	2,000,180	0	(379)	0	0	4.375	4.355	MS	25,764	87,500	02/03/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC CORPORATE			2	2.B FE	1,987,500	103.3210	2,066,420	2,000,000	1,997,899	0	1,690	0	0	4.750	4.842	FA	35,889	95,000	12/04/2014	02/15/2023
23331A-BH-1	D.R. HORTON INC CORPORATE			2	2.B FE	4,175,000	106.4250	4,443,244	4,175,000	4,175,000	0	0	0	0	5.750	5.750	FA	90,690	240,063	07/31/2013	08/15/2023
23338V-AA-4	DTE ELECTRIC CO CORPORATE			2	1.F FE	18,316,417	117.8550	21,844,424	18,535,000	18,348,552	0	5,263	0	0	4.000	4.070	AO	185,350	741,400	06/10/2015	04/01/2043
23338V-AC-0	DTE ELECTRIC CO CORPORATE			2	1.E FE	5,551,155	105.6510	5,282,550	5,000,000	5,374,364	0	(126,462)	0	0	3.375	0.773	MS	56,250	168,750	08/06/2020	03/01/2025
23338V-AD-8	DTE ELECTRIC CO CORPORATE			2	1.E FE	2,036,060	121.8890	2,437,780	2,000,000	2,031,420	0	(857)	0	0	4.300	4.190	JJ	43,000	86,000	12/15/2015	07/01/2044
23338V-AE-6	DTE ELECTRIC CO CORPORATE			2	1.E FE	22,145,623	111.7850	26,543,348	23,745,000	22,350,442	0	34,574	0	0	3.700	4.090	MS	258,689	878,565	06/13/2019	03/15/2045
23338V-AF-3	DTE ELECTRIC CO CORPORATE			2	1.E FE	29,103,941	113.2010	30,961,606	27,351,000	29,025,309	0	(47,266)	0	0	3.700	3.320	JD	84,332	1,011,987	09/30/2020	06/01/2046
23338V-AG-1	DTE ELECTRIC CO CORPORATE			2	1.E FE	15,534,928	114.1120	16,072,675	14,085,000	15,467,984	0	(36,728)	0	0	3.750	3.172	FA	199,537	528,188	04/16/2020	08/15/2047
23338V-AH-9	DTE ELECTRIC CO CORPORATE			2	1.E FE	28,370,443	120.5600	31,947,194	26,499,000	28,303,880	0	(46,246)	0	0	4.050	3.625	MN	137,132	1,073,210	12/01/2020	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO CORPORATE			2	1.E FE	53,012,796	119.2460	57,970,250	48,614,000	52,820,890	0	(102,439)	0	0	3.950	3.437	MS	640,084	1,920,253	02/10/2020	03/01/2049
23338V-AK-2	DTE ELECTRIC CO CORPORATE			2	1.E FE	1,085,710	100.4800	1,004,800	1,000,000	1,073,190	0	(8,741)	0	0	2.250	1.274	MS	7,500	22,500	07/22/2020	03/01/2030
23338V-AL-0	DTE ELECTRIC CO CORPORATE			2	1.F FE	16,532,513	101.8370	15,735,853	15,452,000	16,493,050	0	(25,481)	0	0	2.950	2.606	MS	151,945	455,834	10/13/2020	03/01/2050
23338V-AM-8	DTE ELECTRIC CO CORPORATE			2	1.E FE	4,231,477	103.3950	4,160,615	4,024,000	4,221,041	0	(10,436)	0	0	2.625	2.021	MS	35,210	52,815	06/22/2021	03/01/2031
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1.G FE	10,483,469	149.0480	15,687,302	10,525,000	10,500,408	0	1,677	0	0	8.500	8.536	JJ	405,066	894,625	04/20/2001	01/18/2031
23351-DF-8	DAIMLER FINANCE NORTH AMERICA CORPORATE				1.G FE	21,234,690	110.0390	20,907,410	19,000,000	21,091,887	0	(142,803)	0	0	3.750	1.844	FA	255,313	281,250	08/26/2021	02/22/2028
233851-DW-1	DAIMLER FINANCE NORTH AMERICA CORPORATE				1.G FE	10,397,973	106.0250	10,403,173	9,812,000	10,354,222	0	(43,750)	0	0	3.100	2.305	FA	114,909	152,086	04/23/2021	08/15/2029
233851-DZ-4	DAIMLER FINANCE NORTH AMERICA CORPORATE				1.G FE	15,876,030	101.8780	15,791,090	15,500,000	15,761,738	0	(79,385)	0	0	2.125	1.580	MS	101,557	329,375	07/17/2020	03/10/2025
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE				1.G FE	89,838,000	99.0450	89,140,344	90,000,000	89,882,344	0	44,344	0	0	0.750	0.811	MS	225,000	335,625	02/25/2021	03/01/2024
23386#-AH-5	Dairy Farmers of America Senior Note				2.B	3,319,387	104.7680	3,477,658	3,319,387	3,319,387	0	0	0	0	3.760	3.760	JD	4,854	124,809	12/17/2012	12/17/2024
23386#-AL-6	Dairy Farmers of America Senior Note				2.B	2,902,965	105.6000	2,831,192	2,681,043	2,889,905	0	(13,060)	0	0	3.790	2.143	JJ	49,395	0	09/01/2021	01/06/2027
23404@-AB-8	Daisy Brand, LLC Senior Note				2.C	11,613,240	106.8520	12,252,658	11,466,915	11,597,702	0	(15,538)	0	0	4.410	3.978	MJSD	2,809	470,768	09/01/2021	09/30/2024
23404@-AC-6	Daisy Brand, LLC Senior Note				2.C	5,251,879	109.8260	5,681,111	5,172,817	5,212,439	0	(7,486)	0	0	4.480	4.304	MJSD	1,287	231,742	04/01/2016	09/29/2026
235825-AG-1	Dana Holding Corp CORPORATE			2	3.B FE	1,614,375	106.2460	1,593,690	1,500,000	1,603,258	0	(11,117)	0	0	5.625	2.678	JD	3,750	42,188	09/21/2021	06/15/2028
235851-AQ-5	DANAHER CORP CORPORATE			2	2.A FE	2,711,118	106.6310	2,895,032	2,715,000	2,713,316	0	397	0	0	3.350	3.367	MS	26,780	90,953	09/10/2015	09/15/2025
235851-AR-3	DANAHER CORP CORPORATE			2	2.A FE	20,778,111	123.9050	25,512,040	20,590,000	20,760,513	0	(4,780)	0	0	4.375	4.315	MS	265,239	900,813	11/16/2017	09/15/2045
235851-AV-4	DANAHER CORP CORPORATE			2	2.A FE	1,109,270	95.5540	1,079,760	1,130,000	1,109,393	0	123	0	0	2.600	2.691	AO	7,345	14,690	09/14/2021	10/01/2050
235851-AW-2	DANAHER CORP CORPORATE			2	2.A FE	16,374,266	99.2760	16,062,857	16,180,000	16,373,857	0	(409)	0	0	2.800	2.740	JD	26,427	0	12/06/2021	12/10/2051
23852P-A#-2	The Davey Tree Expert Company Senior Uns				2.C	1,000,000	106.2080	1,062,082	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MS	11,111	40,000	02/05/2019	09/21/2028
23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORPORATE			2	4.A FE	465,000	97.2550	486,275	500,000	465,303	0	303	0	0	3.750	4.693	FA	7,083	0	11/23/2021	02/15/2031
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1.F FE	12,207,800	126.8170	13,949,870	11,000,000	11,462,800	0	(62,605)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION				1.F FE	4,026,583	125.9750	4,850,038	3,850,000	3,926,029	0	(9,107)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
24001#-AA-3	Dayton Power & Light Co Sr. Secured				2.A	86,265,000	101.1130	87,225,161	86,265,000	86,265,000	0	0	0	0	3.200	3.200	JJ	1,157,868	2,760,480	07/31/2020	07/31/2040
240019-BV-0	Dayton Power & Light Co CORPORATE			2	2.A FE	26,571,444	114.4030	29,664,698	25,930,000	26,549,891	0	(13,167)	0	0	3.950	3.807	JD	45,522	1,024,235	04/15/2020	06/15/2049
244199-AZ-8	DEERE & CO DEBENTURES				1.F FE	2,080,596	144.8000	2,461,600	1,700,000	1,890,936	0	(16,844)	0	0	8.100	6.348	MN	17,595	137,700	08/20/2003	05/15/2030
244199-BA-2	DEERE & CO NOTES				1.F FE	13,452,147	139.9070	18,260,662	13,052,000	13,271,630	0	(17,823)	0	0	7.125	6.866	MS	304,819	929,955	05/17/2006	03/03/2031
244199-BE-4	DEERE & CO CORPORATE			2	1.F FE	19,852,291	100.4130	19,987,208	19,905,000	19,902,025	0	5,657	0	0	2.600	2.630	JD	33,064	517,530	06/06/2012	06/08/2022
244199-BF-1	DEERE & CO CORPORATE			2	1.F FE	41,067,537	119.2700	50,973,613	42,738,000	41,328,779	0	41,246	0	0	3.900	4.136	JD	101,859	1,666,782	12/07/2015	06/09/2042
244199-BG-9	DEERE & CO CORPORATE			2	1.F FE	13,714,574	103.9720	14,110,040	13,571,000	13,707,095	0	(4,113)	0	0	2.875	2.821	MS	123,553	285,229	06/01/2021	09/07/2049
244199-BK-0	DEERE & CO CORPORATE			2	1.F FE	29,865,194	120.3400	31,243,874	25,963,000	29,799,551	0	(49,807)	0	0	3.750	2.963	AO	205,540	526,875	10/26/2021	04/15/2050
24422E-SP-5	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	4,100,697	105.7070	4,333,987	4,100,000	4,100,328	0	(147)	0	0	3.350	3.346	JD	7,249	137,350	01/23/2019	06/12/2024
24422E-TG-4	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	4,999,700	102.5490	5,127,450	5,000,000	4,999,822	0	54	0	0	2.800	2.801	MS	44,722	140,000	04/18/2019	03/06/2023
24422E-TV-1	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	14,335,800	101.1060	15,165,900	15,000,000	14,870,175	0	183,414	0	0	2.150	3.434	MS	101,229	322,500	12/21/2018	09/08/2022
24422E-TW-9	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	6,020,400	106.5280	6,354,395	5,965,000	6,008,101	0	(7,150)	0	0	2.800	2.659	MS	52,426	167,020	10/30/2019	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	5,451,264	107.2460	5,384,822	5,021,000	5,367,381	0	(54,446)	0	0	3.050	1.827	JJ	74,443	153,141	06/30/2020	01/06/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E-UH-0	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	10,165,200	103.7600	10,376,000	10,000,000	10,057,210	0	(38,575)	0	0	3.450	3.038	JD	23,000	345,000	02/11/2019	06/07/2023
24422E-UR-8	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	14,283,714	105.0250	15,002,821	14,285,000	14,284,352	0	257	0	0	3.450	3.452	JJ	234,095	492,833	01/04/2019	01/10/2024
24422E-UU-1	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	7,049,250	110.2720	6,892,000	6,250,000	7,021,662	0	(27,588)	0	0	3.450	1.622	MS	68,281	0	09/21/2021	03/07/2029
24422E-UX-5	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	2,183,260	103.5490	2,264,617	2,187,000	2,185,158	0	790	0	0	2.600	2.639	MS	18,006	56,862	06/04/2019	03/07/2024
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	12,877,570	105.5030	13,177,325	12,490,000	12,877,377	0	(753)	0	0	2.800	2.343	JJ	158,345	170,520	12/20/2021	07/18/2029
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER				1.F FE	12,000,000	100.1620	12,019,473	12,000,000	12,000,000	0	0	0	0	0.691	1.083	MJSD	4,376	78,761	09/09/2019	06/13/2022
24422E-VB-2	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	5,985,300	103.5450	6,212,700	6,000,000	5,989,786	0	2,016	0	0	2.250	2.288	MS	40,125	135,000	09/09/2019	09/14/2026
24422E-VF-3	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	9,255,250	100.6900	9,240,322	9,177,000	9,236,753	0	(10,966)	0	0	1.750	1.618	MS	49,964	160,598	04/17/2020	03/09/2027
24618#-AS-9	Delaware North Companies, Inc. Senior No				3.A	3,475,257	102.8080	3,554,645	3,457,558	3,472,227	0	(3,030)	0	0	3.930	3.649	JJ	56,995	161,337	09/01/2021	07/31/2023
24618#-AV-2	Delaware North Companies, Inc. Senior Un				3.A	3,705,341	105.1640	3,759,325	3,574,724	3,699,207	0	(6,133)	0	0	4.040	3.391	JD	4,413	74,990	09/01/2021	12/20/2027
24618#-AX-8	Delaware North Companies, Inc. Senior Un				3.A	3,470,067	108.7300	3,609,161	3,319,387	3,464,169	0	(5,899)	0	0	4.640	3.934	MS	44,067	123,514	09/01/2021	03/18/2029
24618#-AZ-3	Delaware North Companies, Inc. Senior Un				3.A	9,226,335	103.0300	9,087,288	8,820,000	9,059,000	0	(94,780)	0	0	3.630	2.497	JD	4,447	401,629	03/02/2020	06/26/2024
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2.B FE	28,702,703	150.6740	37,330,990	24,776,000	27,758,225	0	(246,601)	0	0	9.000	7.110	AO	470,744	2,229,840	04/03/2018	04/15/2031
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			2	1.F FE	18,836,952	112.2260	20,441,966	18,215,000	18,711,160	0	(16,612)	0	0	4.000	3.803	JD	60,717	728,600	07/11/2016	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE			2	1.F FE	9,023,614	117.6370	10,100,313	8,586,000	8,969,845	0	(10,652)	0	0	4.150	3.850	MN	45,530	356,319	12/05/2016	05/15/2045
247158-AA-2	Deloitte LLP Guaranteed Series A Senior				1.F	9,090,909	104.6260	9,511,412	9,090,909	9,090,909	0	0	0	0	6.730	6.729	FA	222,634	611,818	08/20/2008	08/20/2023
247158-AQ-7	Deloitte LLP Senior Note				1.G	707,489	104.6940	740,702	707,489	707,489	0	0	0	0	4.400	4.400	AO	5,880	31,130	10/23/2013	10/23/2023
247158-AT-1	Deloitte LLP Sr. Unsecured				1.F	14,358,286	100.2660	14,037,267	14,000,000	14,338,904	0	(19,382)	0	0	3.460	2.967	MN	72,660	242,200	09/01/2021	05/07/2027
249030-C#-2	Dentsply IntL, Inc. Senior Unsecured				2.B	8,045,299	105.3090	7,644,611	7,259,244	7,712,598	0	(39,375)	0	(293,326)	2.050	0.451	JD	8,267	73,966	09/01/2021	12/11/2025
249030-E*-4	Dentsply IntL, Inc. Senior Unsecured				2.B	4,836,948	105.4410	4,592,530	4,355,546	4,637,241	0	(23,344)	0	(176,364)	2.050	0.468	FA	32,739	0	09/01/2021	02/19/2026
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured				2.B	14,916,147	106.6630	15,088,300	14,145,777	14,842,202	0	(51,485)	0	(766,826)	2.250	1.140	FA	120,239	126,364	09/01/2021	08/15/2026
24906P-C@-6	Dentsply Sirona Inc. Senior Unsecured				2.B	3,362,100	102.4940	3,496,694	3,411,600	3,411,600	0	0	0	(259,050)	1.310	1.310	AO	7,945	46,526	10/27/2016	10/27/2027
24906P-D#-3	Dentsply Sirona Inc. Senior Unsecured				2.B	3,132,770	103.8360	3,300,848	3,178,894	3,178,894	0	0	0	(241,380)	1.580	1.580	AO	8,929	52,288	10/27/2016	10/27/2030
24906P-D*-7	Dentsply Sirona Inc. Senior Unsecured				2.B	2,241,400	103.4390	2,352,605	2,274,400	2,274,400	0	0	0	(172,700)	1.500	1.500	AO	6,065	35,516	10/27/2016	10/27/2029
24906P-E@-4	Dentsply Sirona Inc. Senior Unsecured				2.B	7,844,900	104.1370	8,289,699	7,960,400	7,960,400	0	0	0	(604,450)	1.650	1.650	AO	23,351	136,738	10/27/2016	10/27/2031
250847-DU-1	DTE Electric Company CORPORATE				1.F FE	2,824,374	133.2750	3,818,329	2,865,000	2,840,002	0	1,540	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-EA-4	DTE Electric Company CORPORATE				1.F FE	941,689	132.5150	1,135,654	857,000	919,266	0	(2,547)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	DTE Electric Company CORPORATE				1.F FE	10,620,330	144.3160	15,153,180	10,500,000	10,584,664	0	(3,515)	0	0	6.625	6.537	JD	57,969	695,625	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE			2	1.F FE	11,122,856	117.9670	13,221,741	11,208,000	11,141,550	0	1,917	0	0	4.500	4.544	MS	168,120	504,360	04/01/2016	09/01/2041
250847-EJ-5	DTE Electric Company CORPORATE			2	1.F FE	1,497,660	100.4080	1,506,120	1,500,000	1,499,858	0	250	0	0	2.650	2.668	JD	1,767	39,750	06/19/2012	06/15/2022
250847-EK-2	DTE Electric Company CORPORATE			2	1.F FE	19,490,908	113.7860	22,500,117	19,774,000	19,537,439	0	6,284	0	0	3.950	4.031	JD	34,714	781,073	05/23/2017	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				2.C FE	20,288,990	141.0830	23,984,110	17,000,000	18,916,051	0	(128,526)	0	0	7.950	6.432	AO	285,317	1,351,500	02/15/2007	04/15/2032
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2.C FE	28,271,065	141.6390	33,285,165	23,500,000	26,168,979	0	(193,815)	0	0	7.875	6.295	MS	467,797	1,850,625	08/24/2006	09/30/2031
25239*-AA-8	DeZurik, Inc. Senior Note				4.B	3,640,019	101.8540	3,659,072	3,592,468	3,632,963	0	(7,057)	0	0	6.500	4.677	MJSD	649	164,530	09/01/2021	01/03/2023
25239*-AB-6	DeZurik, Inc. Senior Secured Note				4.B	3,500,000	105.6490	3,697,715	3,500,000	3,500,000	0	0	0	0	7.500	7.572	MJSD	729	262,500	03/08/2016	01/02/2024
25239*-AD-2	DeZurik, Inc. Senior Secured				4.B	1,000,000	107.3480	1,073,477	1,000,000	1,000,000	0	0	0	0	6.650	6.704	MJSD	185	66,500	05/29/2020	12/31/2026
25239*-AE-0	DeZurik, Inc. Sr. Secured				4.B	18,820,000	101.8130	19,161,126	18,820,000	18,820,000	0	0	0	0	5.450	5.486	MJSD	2,849	1,025,690	12/31/2020	12/31/2028
254687-AH-9	WALT DISNEY COMPANY DEBENTURES			2	2.A FE	1,997,070	111.9450	2,162,777	1,932,000	1,982,966	0	(1,178)	0	0	7.550	7.293	JJ	67,260	145,866	12/05/1996	07/15/2093
254687-CP-9	WALT DISNEY COMPANY CORPORATE				1.G FE	12,131,000	110.0120	11,001,200	10,000,000	10,842,686	0	(622,047)	0	0	8.875	2.347	AO	160,243	887,500	11/26/2019	04/26/2023
254687-CV-6	WALT DISNEY COMPANY CORPORATE				1.G FE	6,635,858	112.5410	6,246,026	5,550,000	6,106,650	0	(256,200)	0	0	7.750	2.761	FA	179,219	430,125	11/26/2019	02/01/2024
254687-CX-2	WALT DISNEY COMPANY CORPORATE				1.G FE	2,589,100	120.7280	2,414,560	2,000,000	2,331,678	0	(124,588)	0	0	9.500	2.697	JJ	87,611	190,000	11/26/2019	07/15/2024
254687-DF-0	WALT DISNEY COMPANY CORPORATE				1.G FE	4,996,040	123.0350	4,921,400	4,000,000	4,663,864	0	(160,982)	0	0	7.700	3.072	AO	52,189	308,000	11/26/2019	10/30/2025
254687-DH-6	WALT DISNEY COMPANY CORPORATE				2.A FE	6,403,305	125.8760	6,419,676	5,100,000	6,033,962	0	(179,187)	0	0	7.430	3.238	AO	94,733	378,930	11/26/2019	10/01/2026
254687-DP-8	WALT DISNEY COMPANY CORPORATE				2.A FE	4,300,200	129.6850	4,360,010	3,362,000	4,091,266	0	(101,446)	0	0	7.300	3.455	AO	41,586	245,426	11/26/2019	04/30/2028
254687-DT-0	WALT DISNEY COMPANY CORPORATE				1.G FE	6,575,100	135.4040	6,770,200	5,000,000	6,251,176	0	(157,311)	0	0	7.625	3.516	MN	32,830	381,250	11/26/2019	11/30/2028
254687-DZ-6	WALT DISNEY COMPANY CORPORATE				1.G FE	8,102,949	140.0010	8,675,862	6,197,000	7,893,873	0	(101,626)	0	0	6.200	3.545	JD	17,076	384,214	11/26/2019	12/15/2034
254687-EB-8	WALT DISNEY COMPANY CORPORATE				1.G FE	8,221,556	143.3680	8,788,458	6,130,000	8,011,142	0	(102,299)	0	0	6.400	3.586	JD	17,436	392,320	11/26/2019	12/15/2035
254687-ED-4	WALT DISNEY COMPANY CORPORATE				1.G FE	7,616,756	165.2840	8,098,916	4,900,000	7,363,504	0	(123,124)	0	0	8.150	3.704	AO	82,089	399,350	11/26/2019	10/17/2036
254687-EH-5	WALT DISNEY COMPANY CORPORATE				2.A FE	15,330,889	148.6200	16,444,803	11,065,000	14,964,632	0	(177,931)	0	0	6.650	3.695	MN	94,022	735,823	11/26/2019	11/15/2037
254687-EP-7	WALT DISNEY COMPANY CORPORATE				1.G FE	1,421,970	147.7130	1,477,130	1,000,000	1,390,590	0	(15,284)	0	0	6.900	3.831	FA	26,067	69,000	11/26/2019	08/15/2039
254687-ER-3	WALT DISNEY COMPANY CORPORATE				1.G FE	11,980,530	147.2570	13,253,130	9,000,000	11,781,517	0	(96,959)	0	0	6.150	3.851	FA	209,100	553,500	11/26/2019	02/15/2041
254687-ET-9	WALT DISNEY COMPANY CORPORATE				2.A FE	2,789,996	138.1960	3,125,994	2,262,000	2,760,462	0	(14,369)	0	0	5.400	3.889	AO	30,537	122,148	11/26/2019	10/01/2043
254687-EZ-5	WALT DISNEY COMPANY CORPORATE				1.G FE	21,180,146	179.0160	23,318,624	13,026,000	20,782,139	0	(193,536)	0	0	7.750	3.899	JD	84,126	1,009,515	11/26/2019	12/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-FD-3	WALT DISNEY COMPANY CORPORATE				1.G FE	64,218,548	199.7600	66,064,627	33,072,000	64,074,821	0	(69,313)	0	0	7.900	3.966	JD	217,724	2,612,688	11/26/2019	12/01/2095
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER				1.G FE	36,000,000	100.1690	36,060,849	36,000,000	36,000,000	0	0	0	0	0.561	2.522	MJSD	17,387	203,455	09/03/2019	09/01/2022
254687-FR-2	WALT DISNEY COMPANY CORPORATE			2	1.G FE	7,796,791	124.6020	9,737,646	7,815,000	7,797,302	0	589	0	0	4.625	4.643	MS	98,393	361,444	03/19/2020	03/23/2040
254687-FS-0	WALT DISNEY COMPANY CORPORATE			2	1.G FE	11,818,604	131.9770	15,705,263	11,900,000	11,820,080	0	1,315	0	0	4.700	4.743	MS	152,254	559,300	03/19/2020	03/23/2050
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				2.A FE	16,808,800	141.4220	22,160,827	15,670,000	16,322,517	0	(45,584)	0	0	7.000	6.428	MS	365,633	1,096,900	10/28/2010	03/01/2032
25468P-CP-9	WALT DISNEY CO CORPORATE				2.A FE	20,981,955	121.8420	25,428,425	20,870,000	20,956,215	0	(3,831)	0	0	4.375	4.338	FA	342,398	913,063	04/01/2016	08/16/2041
25468P-CR-5	WALT DISNEY CO CORPORATE				2.A FE	423,317	118.6620	492,447	415,000	422,063	0	(229)	0	0	4.125	4.000	JD	1,427	17,119	12/17/2015	12/01/2041
25468P-CX-2	WALT DISNEY CO CORPORATE				2.A FE	20,769,838	112.5870	25,218,362	22,399,000	21,050,779	0	39,005	0	0	3.700	4.128	JD	69,064	828,763	11/19/2013	12/01/2042
25468P-DB-9	WALT DISNEY CO CORPORATE				2.A FE	10,548,358	119.1870	11,991,404	10,061,000	10,485,545	0	(11,892)	0	0	4.125	3.841	JD	34,585	415,016	03/23/2016	06/01/2044
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE				2.C FE	12,133,873	138.0670	13,599,600	9,850,000	11,978,689	0	(76,561)	0	0	6.350	4.563	JD	52,123	625,475	06/26/2020	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE				2.C FE	8,265,843	118.6450	10,084,825	8,500,000	8,294,672	0	4,872	0	0	4.875	5.057	AO	103,594	414,375	12/07/2015	04/01/2043
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	4,071,904	111.5860	3,967,998	3,556,000	3,994,862	0	(77,043)	0	0	4.900	1.655	MS	53,241	87,122	04/08/2021	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	38,571,006	108.7010	38,142,094	35,089,000	38,237,466	0	(333,540)	0	0	3.950	2.331	MS	388,854	693,008	05/04/2021	03/20/2028
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	2,882,974	110.4390	2,871,414	2,600,000	2,859,487	0	(22,702)	0	0	4.125	2.582	MN	13,704	107,250	04/22/2021	05/15/2029
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	3,214,100	126.8470	3,171,175	2,500,000	3,213,094	0	(1,006)	0	0	5.300	3.629	MN	16,931	0	12/07/2021	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	1,918,734	118.0590	1,900,750	1,610,000	1,916,851	0	(1,883)	0	0	4.650	3.565	MN	9,566	37,433	09/14/2021	05/15/2050
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	38,340,498	105.5730	37,440,409	35,464,000	38,330,802	0	(9,696)	0	0	4.000	3.582	MS	417,687	200,000	12/13/2021	09/15/2055
25470X-AJ-4	DISH DBS CORP CORPORATE				4.C FE	64,500	101.6900	61,014	60,000	60,312	0	(560)	0	0	5.875	4.882	JJ	1,625	3,525	01/01/2013	07/15/2022
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE			2	3.C FE	6,303,531	108.1900	6,302,068	5,825,000	6,279,585	0	(23,947)	0	0	9.750	3.068	JD	25,242	283,969	12/09/2021	06/15/2025
25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE			2	3.C FE	2,621,500	96.1620	2,692,536	2,800,000	2,622,526	0	1,026	0	0	4.375	5.254	MS	40,833	0	12/03/2021	03/01/2031
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A				2.C	6,787,931	121.5080	7,245,265	5,962,765	6,775,372	0	(12,559)	0	0	7.000	4.459	MS	105,508	299,860	09/01/2021	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A				2.C	11,810,980	121.5080	14,351,342	11,810,980	11,810,980	0	0	0	0	7.000	6.999	MS	208,989	826,769	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A				2.C	18,147,437	121.5080	22,050,674	18,147,437	18,147,437	0	0	0	0	7.000	6.999	MS	321,109	1,270,321	09/15/2010	03/30/2033
256677-AG-0	DOLLAR GENERAL CORP CORPORATE			2	2.B FE	14,272,350	108.3250	14,082,250	13,000,000	14,203,051	0	(69,299)	0	0	3.500	2.231	AO	111,222	227,500	06/28/2021	04/03/2030
25746U-AV-1	DOMINION ENERGY INC CORPORATE				2.B FE	5,733,630	131.5010	7,890,060	6,000,000	5,817,849	0	8,309	0	0	5.950	6.286	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION ENERGY INC CORPORATE			2	2.B FE	1,629,695	123.6900	2,047,070	1,655,000	1,634,621	0	600	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
25746U-CC-1	DOMINION ENERGY INC CORPORATE			2	2.B FE	1,172,891	124.2760	1,323,539	1,065,000	1,158,012	0	(2,494)	0	0	4.700	4.100	JD	4,171	50,055	04/27/2015	12/01/2044
260003-AK-4	DOVER CORP CORPORATE			2	2.A FE	54,242,688	129.1830	60,929,337	47,165,000	52,692,318	0	(197,166)	0	0	5.375	4.426	MS	845,040	2,535,119	11/12/2013	03/01/2041
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2.B FE	1,656,980	106.9740	1,765,071	1,650,000	1,650,445	0	(546)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES				2.B FE	24,915,700	134.4580	30,925,340	23,000,000	23,943,664	0	(89,677)	0	0	7.375	6.690	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	2,946,827	129.4960	2,934,379	2,266,000	2,941,904	0	(4,924)	0	0	5.250	3.176	MN	15,201	59,483	11/01/2021	11/15/2041
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	23,468,962	119.6030	28,756,149	24,043,000	23,581,840	0	14,803	0	0	4.375	4.512	MN	134,407	1,038,756	10/14/2021	11/15/2042
260543-CL-5	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	1,241,630	123.0060	1,230,060	1,000,000	1,241,019	0	(611)	0	0	4.625	3.115	AO	11,563	0	11/30/2021	10/01/2044
260543-CR-2	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	2,540,311	141.3260	2,762,923	1,955,000	2,529,600	0	(6,571)	0	0	5.550	3.765	MN	9,343	83,528	09/14/2021	11/30/2048
260543-CV-3	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	12,266,689	128.2200	15,245,358	11,890,000	12,252,434	0	(6,740)	0	0	4.800	4.601	MN	72,925	570,720	11/25/2019	05/15/2049
260543-CX-9	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	3,309,544	107.7860	3,427,595	3,180,000	3,268,839	0	(19,656)	0	0	3.625	2.912	MN	14,730	115,275	11/25/2019	05/15/2026
260543-CY-7	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	9,631,710	116.7730	10,509,570	9,000,000	9,498,877	0	(64,487)	0	0	4.800	3.849	MN	37,200	432,000	11/25/2019	11/30/2028
260543-DB-6	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	8,975,951	104.7960	10,010,643	9,552,480	9,440,399	0	4,865	0	(716,194)	1.875	1.943	MAR	143,287	197,428	02/18/2020	03/15/2040
260543-DD-2	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	51,443,828	108.7070	50,657,462	46,600,000	51,405,952	0	(37,876)	0	0	3.600	3.054	MN	214,360	748,800	11/12/2021	11/15/2050
26138E-AT-6	KEURIG DR PEPPER INC CORPORATE			2	2.B FE	8,936,827	119.1110	8,736,817	7,335,000	8,920,218	0	(14,505)	0	0	4.500	3.173	MN	42,176	186,413	09/21/2021	11/15/2045
26138E-AU-3	KEURIG DR PEPPER INC CORPORATE			2	2.B FE	10,549,110	103.2370	11,356,070	11,000,000	10,694,382	0	59,237	0	0	2.550	3.190	MS	82,592	280,500	06/25/2019	09/15/2026
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	5,106,929	140.8960	5,255,421	3,730,000	4,861,860	0	(48,172)	0	0	6.350	3.853	FA	89,479	236,855	08/31/2016	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	3,398,449	143.1330	4,086,447	2,855,000	3,263,920	0	(14,402)	0	0	6.450	5.183	AO	46,037	184,148	10/06/2009	04/01/2039
26439X-AC-7	DCP MIDSTREAM LP NOTES				3.A FE	16,811,751	135.8650	20,341,708	14,972,000	16,413,368	0	(125,958)	0	0	8.125	6.610	FA	456,178	1,216,475	07/26/2018	08/16/2030
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				2.A FE	187,960	136.5040	193,836	142,000	177,925	0	(1,673)	0	0	6.100	3.901	JD	722	8,662	04/27/2015	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1.F FE	17,718,390	139.5020	21,811,138	15,635,000	17,197,359	0	(62,328)	0	0	6.000	5.079	JJ	432,568	938,100	11/30/2015	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1.F FE	27,902,912	138.9220	36,956,030	26,602,000	27,617,674	0	(40,417)	0	0	6.050	5.675	AO	339,767	1,609,421	12/07/2015	04/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	6,517,420	118.1130	7,677,345	6,500,000	6,514,417	0	(474)	0	0	4.250	4.233	JD	12,278	276,250	04/22/2014	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	937,401	115.2920	1,020,334	885,000	930,194	0	(1,489)	0	0	4.000	3.641	MS	8,948	35,400	10/18/2016	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	1,912,100	112.1660	2,243,320	2,000,000	1,923,211	0	1,949	0	0	3.750	4.004	JD	6,250	75,000	10/01/2015	06/01/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	5,113,550	111.4510	5,572,550	5,000,000	5,082,550	0	(10,810)	0	0	3.950	3.667	MN	25,236	197,500	01/08/2019	11/15/2028
26442E-AD-2	DUKE ENERGY OHIO INC CORPORATE			2	1.F FE	11,126,170	103.9780	10,657,745	10,250,000	10,439,847	0	(130,080)	0	0	3.800	2.462	MS	129,833	389,500	05/25/2016	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE			2	1.F FE	1,568,956	110.3850	1,744,083	1,580,000	1,570,155	0	242	0	0	3.700	3.739	JD	2,598	58,460	06/20/2016	06/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	8,296,430	120.7780	9,964,185	8,250,000	8,290,430	0	(1,132)	0	0	4.375	4.339	MS	91,237	360,938	12/19/2016	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	1,098,240	118.0980	1,133,741	960,000	1,080,203	0	(3,552)	0	0	4.150	3.351	JD	3,320	39,840	07/11/2016	12/01/2044
26442U-AB-0	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	9,949,300	119.9540	11,995,400	10,000,000	9,955,098	0	1,081	0	0	4.200	4.230	FA	158,667	420,000	08/10/2015	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	349,108	112.3070	393,075	350,000	349,198	0	19	0	0	3.700	3.714	AO	2,734	12,950	09/13/2016	10/15/2046
26443T-AA-4	DUKE ENERGY INDIANA LLC CORPORATE			2	1.F FE	199,818	112.4530	224,906	200,000	199,834	0	4	0	0	3.750	3.755	MN	958	7,500	01/22/2018	05/15/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE			2	1.F FE	2,344,748	105.2010	2,480,629	2,358,000	2,346,178	0	297	0	0	3.400	3.430	AO	20,043	80,172	09/06/2016	10/01/2046
26444H-AC-5	DUKE ENERGY CORP CORPORATE			2	1.F FE	699,580	106.6440	746,508	700,000	699,768	0	41	0	0	3.200	3.207	JJ	10,329	22,400	01/03/2017	01/15/2027
26483E-AJ-9	DUN & BRADSTREET CORP CORPORATE			2	4.A FE	534,375	104.0780	520,390	500,000	519,939	0	(14,436)	0	0	6.875	2.229	FA	12,986	17,188	05/06/2021	08/15/2026
26837@-AA-0	ECP Uptown Campus LLC Debt In A Project				3.B	13,853,746	115.6950	16,028,111	13,853,746	13,853,746	0	0	0	0	4.620	4.620	MN	106,674	640,043	05/01/2019	05/01/2059
26840*-AB-5	ED&F Man Services, Inc. Sr. Secured		4		4.A Z	1,662,292	97.2500	1,616,579	1,662,292	1,662,292	0	0	0	0	35.707	8.126	MJSD	15,578	0	11/19/2021	09/29/2026
26860#-AA-8	EIF Pio Pico, LLC Senior Secured				1.G PL	10,770,592	109.1260	11,753,492	10,770,592	10,770,592	0	0	0	0	4.170	4.169	JD	1,248	449,134	02/11/2015	12/31/2041
26867L-AL-4	EMD FINANCE LLC CORPORATE			2	1.G FE	2,955,780	105.4430	3,163,290	3,000,000	2,981,328	0	5,368	0	0	3.250	3.455	MS	27,625	97,500	11/21/2016	03/19/2025
26875P-AP-6	EOG RESOURCES INC CORPORATE			2	1.G FE	5,400,550	109.4210	5,471,050	5,000,000	5,248,473	0	(61,373)	0	0	4.150	2.760	JJ	95,681	207,500	06/18/2019	01/15/2026
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2.A FE	24,194,375	139.0270	32,810,372	23,600,000	24,175,488	0	(22,710)	0	0	6.700	6.380	JD	131,767	1,581,200	05/20/2021	06/01/2034
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE			2	2.A FE	21,002,943	118.4950	21,021,013	17,740,000	21,007,203	0	(3,483)	0	0	4.200	3.098	MN	124,180	105,000	12/03/2021	11/01/2046
26884U-A*-0	EPR Properties Senior Unsecured Note				2.C FE	17,460,595	103.3830	17,884,894	17,299,658	17,443,104	0	(17,492)	0	0	4.350	4.014	FA	269,658	370,384	09/01/2021	08/22/2024
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr				2.B PL	3,518,580	111.1720	3,911,674	3,518,580	3,518,580	0	0	0	0	4.580	4.580	JJ	74,309	161,151	10/01/2013	01/15/2039
27409L-AE-3	THE EAST OHIO GAS COMPANY CORPORATE			2	1.F FE	8,916,199	99.3370	8,985,032	9,045,000	8,920,254	0	2,710	0	0	3.000	3.073	JD	12,060	271,350	06/02/2020	06/15/2050
276480-AC-4	EASTERN GAS TRANSMISSION AND S CORPORATE			2	1.G FE	479,736	119.1970	595,985	500,000	479,972	0	236	0	0	4.600	4.892	JD	1,022	11,500	06/30/2021	12/15/2044
276480-AE-0	EASTERN GAS TRANSMISSION AND S CORPORATE			2	1.G FE	23,502,176	122.7540	27,709,260	22,573,000	23,488,522	0	847,338	0	0	4.800	4.781	MN	180,584	541,752	06/30/2021	11/01/2043
27731#-AD-7	EastGroup Properties Senior Note				2.B	1,427,000	104.4880	1,491,050	1,427,000	1,427,000	0	0	0	0	3.480	3.480	JD	2,207	49,660	12/15/2016	12/16/2024
27731#-AJ-4	EastGroup Properties Senior Unsecured No				2.B	67,802,500	105.7300	71,687,596	67,802,500	67,802,500	0	0	0	0	3.470	3.470	FA	862,674	2,352,747	08/19/2019	08/19/2029
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2.C FE	37,157,272	110.5550	37,516,839	33,935,000	34,604,776	0	(302,214)	0	0	7.250	6.199	JJ	1,134,466	2,460,288	12/18/2013	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES				2.C FE	4,785,164	124.0920	5,335,956	4,300,000	4,473,816	0	(27,981)	0	0	7.600	6.647	FA	136,167	326,800	06/02/2004	02/01/2027
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE			2	2.C FE	2,964,270	101.0090	3,030,270	3,000,000	2,997,055	0	4,447	0	0	3.600	3.756	FA	40,800	108,000	07/17/2013	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE			2	2.C FE	1,127,955	119.5750	1,279,453	1,070,000	1,120,088	0	(1,318)	0	0	4.650	4.320	AO	10,504	49,755	04/27/2015	10/15/2044
277432-AW-0	EASTMAN CHEMICAL CO CORPORATE			2	2.C FE	1,090,386	113.7850	1,251,635	1,100,000	1,092,930	0	845	0	0	4.500	4.609	JD	4,125	49,500	10/30/2018	12/01/2028
278058-AW-2	Eaton Corporation DEBENTURES				2.A FE	5,982,650	136.6970	6,834,850	5,000,000	5,461,956	0	(44,492)	0	0	7.650	6.150	MN	48,875	382,500	10/09/2002	11/15/2029
278062-AF-1	EATON CORPORATION CORPORATE			2	2.A FE	3,958,840	116.4800	4,659,200	4,000,000	3,962,012	0	834	0	0	3.915	3.974	MS	46,110	156,600	12/19/2017	09/15/2047
278865-AM-2	Ecolab Inc CORPORATE				1.G FE	4,392,331	140.8570	5,184,946	3,681,000	4,253,251	0	(18,203)	0	0	5.500	4.319	JD	12,935	202,455	04/16/2014	12/08/2041
278865-BA-7	Ecolab Inc CORPORATE			2	1.G FE	35,059,793	122.4950	42,688,283	34,849,000	35,044,412	0	(4,475)	0	0	3.950	3.915	JD	114,711	1,376,536	04/18/2018	12/01/2047
278865-BJ-8	Ecolab Inc CORPORATE			2	1.G FE	29,388,522	98.5800	29,473,448	29,898,000	29,389,172	0	650	0	0	2.750	2.829	FA	303,755	0	12/10/2021	08/18/2055
278865-BM-1	Ecolab Inc CORPORATE			2	1.G FE	9,962,800	99.4890	9,948,900	10,000,000	9,962,857	0	57	0	0	2.125	2.166	FA	9,444	0	12/20/2021	02/01/2032
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured				2.B PL	7,900,000	103.2210	8,154,445	7,900,000	7,900,000	0	0	0	0	3.590	3.590	JJ	136,290	283,610	07/08/2016	07/08/2026
27965#-AR-3	Edens Limited Partnership Senior Unsecur				2.B PL	5,000,000	103.7880	5,189,402	5,000,000	5,000,000	0	0	0	0	3.770	3.770	JJ	90,585	188,500	07/08/2016	07/08/2028
28103*-AW-7	Edison Properties Senior Unsecured Note				2.C YE	5,353,228	103.3990	5,535,189	5,353,228	5,353,228	0	0	0	0	3.600	3.626	MON	6,424	192,716	09/19/2016	09/19/2026
28103*-AY-3	Edison Properties Senior Unsecured Note				2.C YE	5,458,956	109.1080	5,956,147	5,458,956	5,458,956	0	0	0	0	4.300	4.337	MON	1,956	234,735	05/28/2019	05/28/2029
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds				5.B GI	2,611,092	100.0250	3,403,228	3,402,389	2,857,787	0	34,225	0	0	5.000	8.423	FMAN	28,353	170,119	11/07/2014	11/01/2033
283677-AX-0	El Paso Electric Company CORPORATE				2.B FE	3,866,694	147.1030	5,737,017	3,900,000	3,872,645	0	819	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
283677-AZ-5	El Paso Electric Company CORPORATE			2	2.B FE	19,914,660	122.2500	22,005,000	18,000,000	19,691,136	0	(43,939)	0	0	5.000	4.340	JD	75,000	900,000	05/25/2016	12/01/2044
28470R-AH-5	ELDORADO RESORTS INC CORPORATE			2	4.B FE	9,797,778	105.0360	9,715,830	9,250,000	9,666,637	0	(131,141)	0	0	6.250	3.341	JJ	289,063	195,313	11/23/2021	07/01/2025
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK				1.F FE	3,246,762	110.7570	3,146,672	2,841,059	3,039,061	0	(23,283)	0	0	5.209	3.455	FA	57,552	147,991	01/01/2013	02/11/2030
291011-AQ-7	EMERSON ELEC CO NOTES				1.F FE	8,826,350	131.3070	11,817,630	9,000,000	8,900,806	0	6,407	0	0	6.000	6.142	FA	204,000	540,000	08/23/2002	08/15/2032
291011-BB-9	EMERSON ELEC CO CORPORATE				1.F FE	7,824,924	144.1110	9,280,748	6,440,000	7,525,148	0	(40,404)	0	0	6.125	4.686	AO	83,273	394,450	04/16/2014	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1.F FE	3,965,987	133.3780	4,601,541	3,450,000	3,851,590	0	(15,376)	0	0	5.250	4.292	MN	23,144	181,125	07/08/2016	11/15/2039
291011-BL-7	EMERSON ELEC CO CORPORATE			2	1.F FE	790,058	100.3100	752,325	750,000	782,047	0	(5,515)	0	0	1.800	1.016	AO	2,850	13,500	07/15/2020	10/15/2027
291011-BM-5	EMERSON ELEC CO CORPORATE			2	1.F FE	14,187,670	96.8630	13,759,389	14,205,000	14,187,876	0	378	0	0	2.750	2.756	AO	82,468	390,638	04/27/2020	10/15/2050
29137*-AK-1	Emkay, Inc. Senior Secured Note				2.C YE	5,000,000	105.3600	5,267,995	5,000,000	5,000,000	0	0	0	0	3.490	3.515	MON	10,664	174,500	02/09/2018	02/09/2028
29137*-AM-7	Emkay, Inc. Senior Secured Note				2.C YE	5,000,000	107.5680	5,378,377	5,000,000	5,000,000	0	0	0	0	3.900	3.932	MON	6,500	195,000	06/20/2018	06/21/2027
29206#-AB-3	Empire Southwest LLC Senior Note				2.C	6,250,000	101.1640	6,322,774	6,250,000	6,250,000	0	0	0	0	3.910	3.910	JJ	105,896	244,375	07/25/2012	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2.C	5,000,000	101.0190	5,050,969	5,000,000	5,000,000	0	0	0	0	3.650	3.650	JJ	79,083	182,500	07/25/2012	07/25/2022
292102-A#-7	Empire State Realty OP, L.P. Sr. Unsecur				3.A	16,000,000	108.7950	17,407,248	16,000,000	16,000,000	0	0	0	0	4.180	4.180	MJSD	7,431	668,800	03/27/2015	03/27/2030
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur				3.A	16,000,000	105.3800	16,860,744	16,000,000	16,000,000	0	0	0	0	3.930	3.930	MJSD	6,987	628,800	03/27/2015	03/27/2025

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur				3.A	15,615,000	107.1500	16,731,488	15,615,000	15,615,000	0	0	0	0	4.090	4.111	MJSD	7,096	638,654	03/27/2015	03/29/2027
292102-B@-8	Empire State Realty OP, L.P. Sr Unsecure				3.A	40,000,000	109.3430	43,737,352	40,000,000	40,000,000	0	0	0	0	4.260	4.260	MJSD	42,600	1,704,000	03/22/2018	03/22/2030
292102-C@-7	Empire State Realty OP, L.P. Sr. Unsecur				3.A	28,000,000	105.6500	29,582,056	28,000,000	28,000,000	0	0	0	0	3.730	3.730	MJSD	40,616	1,044,400	03/17/2020	03/17/2035
29248H-AA-1	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	23,751,858	97.0420	23,095,996	23,800,000	23,759,815	0	6,555	0	0	1.357	1.387	MS	93,301	322,966	10/05/2020	09/17/2027
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	31,070,091	96.3120	29,895,245	31,040,000	31,066,385	0	(2,737)	0	0	1.776	1.766	MS	159,256	551,270	09/24/2020	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	65,897,167	101.8260	65,550,488	64,375,000	65,855,800	0	(31,889)	0	0	3.075	2.956	MS	571,865	1,979,531	10/01/2020	09/17/2051
29249@-AA-6	Emtec Global Servs Hldgs LLC Sr. Secured			4	4.B Z	26,678,571	98.6600	26,321,079	26,678,571	26,678,571	0	0	0	0	7.074	7.571	FMAN	161,183	511,674	09/03/2021	08/31/2026
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2.A FE	11,078,280	150.5160	13,546,440	9,000,000	10,607,845	0	(58,199)	0	0	7.500	5.790	AO	142,500	675,000	07/25/2011	04/15/2038
29250R-AX-4	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2.A FE	5,123,016	156.3460	5,878,610	3,760,000	5,054,606	0	(29,417)	0	0	7.375	4.882	AO	58,541	277,300	06/26/2020	10/15/2045
29252B-AA-7	Enbridge Pipelines LLC Senior Note				1.G PL	14,621,722	105.5590	15,560,310	14,740,907	14,633,414	0	3,683	0	0	3.980	4.094	JD	1,630	586,688	02/28/2019	07/02/2040
29254-A#-9	Encore Capital Group Inc. Senior Secured				2.C FE	15,694,239	103.0920	16,090,129	15,607,595	15,682,977	0	(11,263)	0	0	5.625	5.284	FMAN	119,496	796,151	09/01/2021	08/12/2024
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2.C FE	6,535,888	138.4120	8,318,561	6,010,000	6,436,255	0	(14,852)	0	0	7.500	6.762	JJ	225,375	450,750	04/27/2015	07/01/2038
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	1,141,458	121.8350	1,245,154	1,022,000	1,126,019	0	(2,650)	0	0	5.950	5.155	AO	15,202	60,809	04/27/2015	10/01/2043
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			2	2.C FE	11,878,045	110.1520	11,015,200	10,000,000	10,424,011	0	(214,829)	0	0	7.600	5.149	FA	316,667	760,000	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			2	2.C FE	24,904,747	132.3100	28,929,582	21,865,000	23,720,061	0	(182,355)	0	0	8.250	6.796	MN	230,494	1,803,863	12/16/2013	11/15/2029
29273R-BL-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	2,024,076	115.5370	1,964,129	1,700,000	2,021,817	0	(2,259)	0	0	5.300	4.079	AO	19,021	45,050	09/14/2021	04/15/2047
29278*-AB-0	Energy Center Minneapolis Senior Secured				2.A YE	25,895,000	116.6680	30,211,235	25,895,000	25,895,000	0	0	0	0	4.800	4.828	MJSD	27,621	1,242,960	06/19/2018	06/15/2033
29278*-AD-6	Energy Center Minneapolis Senior Secured				2.A YE	25,310,513	130.2280	32,961,403	25,310,513	25,310,513	0	0	0	0	5.900	5.943	MJSD	33,185	1,493,320	06/19/2018	06/15/2035
29278*-AE-4	Energy Center Minneapolis Senior Secured				2.A YE	1,000,000	120.3140	1,203,138	1,000,000	1,000,000	0	0	0	0	4.830	4.859	MJSD	1,073	48,300	06/19/2018	06/15/2037
29278N-AR-4	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	2,843,792	115.4440	2,770,656	2,400,000	2,841,235	0	(2,557)	0	0	5.000	3.911	MN	15,333	60,000	09/14/2021	05/15/2050
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP CORPORATE			2	3.A FE	5,196,050	105.2150	5,260,750	5,000,000	5,068,327	0	(32,609)	0	0	4.400	3.679	AO	55,000	220,000	11/08/2017	04/01/2024
29364D-AS-9	ENTERGY ARKANSAS INC CORPORATE			2	1.F FE	10,256,028	105.1880	10,532,474	10,013,000	10,098,845	0	(37,627)	0	0	3.700	3.287	JD	30,873	370,481	06/27/2018	06/01/2024
29364N-AT-5	ENTERGY MISSISSIPPI INC CORPORATE			2	1.F FE	2,779,677	104.7400	2,827,980	2,700,000	2,760,395	0	(8,963)	0	0	2.850	2.457	JD	6,413	76,950	10/23/2019	06/01/2028
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	6,499,723	104.0430	6,783,604	6,520,000	6,515,748	0	2,248	0	0	4.050	4.088	MS	88,020	264,060	08/19/2013	09/01/2023
29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	154,884	107.5430	161,315	150,000	151,766	0	(531)	0	0	4.950	4.530	JJ	3,424	7,425	04/27/2015	01/15/2045
29364W-AW-8	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	6,796,530	106.4830	6,522,084	6,125,000	6,711,295	0	(68,949)	0	0	3.250	1.570	AO	49,766	152,344	07/16/2021	04/01/2028
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	13,912,112	102.5250	14,585,207	14,226,000	14,057,997	0	32,068	0	0	2.400	2.662	AO	85,356	341,424	11/07/2019	10/01/2026
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	41,566,649	120.1260	45,891,736	38,203,000	41,413,853	0	(79,151)	0	0	4.200	3.679	MS	534,842	1,604,526	03/26/2020	09/01/2048
29364W-BD-9	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	4,703,448	98.1700	4,628,716	4,715,000	4,703,783	0	238	0	0	2.900	2.912	MS	40,261	136,735	03/03/2020	03/15/2051
29364W-BJ-6	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	4,044,115	103.1780	4,199,345	4,070,000	4,045,203	0	1,088	0	0	3.100	3.142	JD	5,608	96,380	03/04/2021	06/15/2041
29365T-AJ-3	Entergy Tx CORPORATE			2	2.A FE	5,338,771	106.2570	5,206,593	4,900,000	5,335,646	0	(3,125)	0	0	3.550	3.066	MS	43,971	86,975	09/14/2021	09/30/2049
29366W-AA-4	ENTERGY MISSISSIPPI LLC CORPORATE			2	1.F FE	3,676,687	115.5840	4,305,504	3,725,000	3,678,877	0	922	0	0	3.850	3.924	JD	11,951	143,413	05/30/2019	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPI LLC CORPORATE			2	1.F FE	31,053,330	110.4500	34,791,750	31,500,000	31,065,979	0	8,216	0	0	3.500	3.576	JD	91,875	1,102,500	05/19/2020	06/01/2051
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	19,728,080	135.5560	25,755,640	19,000,000	19,447,294	0	(26,963)	0	0	6.875	6.571	MS	435,417	1,306,250	05/18/2006	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	5,826,660	136.0170	8,161,020	6,000,000	5,879,326	0	5,520	0	0	6.650	6.885	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	4,840,150	124.5000	6,225,000	5,000,000	4,894,858	0	5,108	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AG-8	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	580,640	136.4500	627,670	460,000	570,938	0	(4,132)	0	0	6.125	4.188	AO	5,948	28,175	07/29/2019	10/15/2039
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	2,692,860	133.4570	2,961,411	2,219,000	2,610,552	0	(12,691)	0	0	5.950	4.555	FA	55,013	132,031	07/29/2019	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	6,603,688	130.5900	7,115,849	5,449,000	6,414,340	0	(29,486)	0	0	5.700	4.367	FA	117,335	310,593	06/26/2020	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	5,350,350	120.3880	6,019,400	5,000,000	5,311,232	0	(9,492)	0	0	4.850	4.381	FA	91,611	242,500	07/28/2017	08/15/2042
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	5,889,723	115.1520	6,679,968	5,801,000	5,879,802	0	(2,412)	0	0	4.450	4.348	FA	97,521	258,145	03/05/2019	02/15/2043
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	27,052,319	120.7300	30,998,635	25,676,000	26,913,049	0	(33,827)	0	0	4.850	4.497	MS	366,668	1,245,286	03/01/2019	03/15/2044
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	3,121,001	124.6000	3,624,614	2,909,000	3,096,427	0	(4,722)	0	0	5.100	4.633	FA	56,047	148,359	03/01/2019	02/15/2045
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	2,660,452	126.5790	3,196,120	2,525,000	2,652,984	0	(1,689)	0	0	4.950	4.645	AO	26,386	124,988	04/09/2019	10/15/2054
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	27,213,359	114.2760	31,641,882	27,689,000	27,278,954	0	17,668	0	0	4.250	4.329	FA	444,562	972,570	09/14/2021	02/15/2048
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	26,262,581	122.4690	30,072,263	24,555,000	26,219,728	0	(20,476)	0	0	4.800	4.354	FA	491,100	1,002,480	09/14/2021	02/01/2049
29379V-BV-4	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	824,629	106.3410	877,313	825,000	824,707	0	32	0	0	3.125	3.130	JJ	10,814	25,781	06/24/2019	07/31/2029
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	12,428,439	113.4290	13,106,721	11,555,000	12,422,392	0	(5,773)	0	0	4.200	3.749	JJ	203,561	266,490	09/14/2021	01/31/2050
29379V-BY-8	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	9,270,290	105.6940	9,612,869	9,095,000	9,270,792	0	(402)	0	0	3.700	3.588	JJ	141,149	236,800	09/14/2021	01/31/2051
29379V-BZ-5	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	3,929,418	108.3440	3,792,040	3,500,000	3,927,780	0	(1,637)	0	0	3.950	3.374	JJ	57,988	0	09/14/2021	01/31/2060
294429-AR-6	EQUIFAX INC CORPORATE			2	2.B FE	875,008	103.5600	844,014	815,000	859,112	0	(11,087)	0	0	2.600	1.165	JD	942	21,190	07/21/2020	12/15/2025
294429-AT-2	EQUIFAX INC CORPORATE			2	2.B FE	25,557,239	98.8310	25,572,521	25,875,000	25,563,094	0	5,855	0	0	2.350	2.490	MS	233,091	0	10/29/2021	09/15/2031
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				2.A FE	13,994,702	126.1260	17,614,757	13,966,000	13,975,586	0	(1,464)	0	0	7.000	6.983	AO	244,405	977,620	05/21/1998	04/01/2028

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOA				1.F FE	43,250,000	100.0580	43,275,120	43,250,000	43,250,000	0	0	0	0	0.440	0.400	JAJO	45,989	92,098	04/05/2021	04/06/2023
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE				1.F FE	17,248,448	98.5440	16,998,868	17,250,000	17,248,621	0	173	0	0	0.800	0.803	FA	53,283	0	08/09/2021	08/12/2024
29481#-AE-3	Ergon Inc Senior Unsecured Note				2.C PL	11,325,000	103.0970	11,675,755	11,325,000	11,325,000	0	0	0	0	4.530	4.554	FMAN	47,027	513,023	08/29/2018	08/28/2023
29481#-AF-0	Ergon Inc Senior Unsecured Note				2.C PL	32,960,000	103.9340	34,256,646	32,960,000	32,960,000	0	0	0	0	4.550	4.575	JAJO	337,428	1,499,680	01/10/2019	01/10/2024
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE				1.E FE	153,991	112.4790	179,966	160,000	154,934	0	157	0	0	3.700	3.925	FA	2,236	5,920	04/27/2015	08/15/2042
29736R-AG-5	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	8,575,263	126.2080	8,847,181	7,010,000	8,493,490	0	(43,900)	0	0	4.375	3.082	JD	13,631	306,688	02/06/2020	06/15/2045
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	15,290,548	107.3160	15,560,820	14,500,000	15,087,698	0	(114,681)	0	0	3.150	2.261	MS	134,488	456,750	08/06/2020	03/15/2027
29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	10,328,500	125.4510	12,545,100	10,000,000	10,305,198	0	(7,196)	0	0	4.150	3.955	MS	122,194	415,000	08/24/2018	03/15/2047
29736R-AM-2	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	101,939	109.6720	109,672	100,000	101,853	0	(43)	0	0	3.125	3.025	JD	260	3,125	12/11/2019	12/01/2049
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	13,916,828	103.7580	13,835,092	13,334,000	13,904,050	0	(12,778)	0	0	2.600	2.021	AO	73,189	90,610	12/21/2021	04/15/2030
299808-AF-2	EVEREST RE GROUP LTD CORPORATE				1.G FE	4,631,795	125.9030	4,597,978	3,652,000	4,606,952	0	(24,843)	0	0	4.868	3.221	JD	14,815	177,779	02/17/2021	06/01/2044
299808-AH-8	EVEREST RE GROUP LTD CORPORATE			2	1.G FE	44,336,021	105.3850	42,879,049	40,688,000	44,277,037	0	(58,032)	0	0	3.500	3.032	AO	300,639	1,156,859	12/09/2021	10/15/2050
299808-AJ-4	EVEREST RE GROUP LTD CORPORATE			2	2.A FE	45,242,813	98.2770	45,002,021	45,791,000	45,244,371	0	1,558	0	0	3.125	3.186	AO	345,817	0	12/10/2021	10/15/2052
30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE			2	1.F FE	7,768,098	108.2020	8,439,756	7,800,000	7,768,934	0	632	0	0	3.450	3.472	AO	56,810	269,100	04/02/2020	04/15/2050
30040W-AH-1	EVERSOURCE ENERGY CORPORATE			2	2.A FE	1,354,388	106.2910	1,328,638	1,250,000	1,350,247	0	(2,308)	0	0	3.450	3.019	JJ	19,885	43,125	02/28/2020	01/15/2050
30161N-AS-0	EXELON CORPORATION CORPORATE			2	2.B FE	1,106,103	129.8030	1,298,030	1,000,000	1,094,272	0	(2,328)	0	0	5.100	4.441	JD	2,267	51,000	05/19/2016	06/15/2045
30215*-AR-9	Explorer Pipeline Company Senior Unsecur				2.B	4,742,670	106.1090	4,630,120	4,363,553	4,723,461	0	(19,209)	0	0	3.760	2.242	AO	27,801	82,035	09/01/2021	10/29/2027
30225V-A#-4	Extra Space Storage LP Senior Unsecured				2.B FE	15,427,953	104.6750	15,959,815	15,246,961	15,421,182	0	(6,772)	0	0	3.470	3.298	AO	120,510	484,880	09/01/2021	10/09/2029
30225V-A*-8	Extra Space Storage LP Senior Unsecured				2.B	12,036,607	107.1340	12,895,306	12,036,607	12,036,607	0	0	0	0	3.950	3.950	MS	158,482	475,446	08/24/2017	08/24/2027
30225V-B*-7	Extra Space Storage LP Sr. Unsecured				2.B	46,600,000	104.7380	48,807,797	46,600,000	46,600,000	0	0	0	0	3.480	3.480	FA	567,588	1,621,680	08/25/2020	08/25/2030
30225V-B@-5	Extra Space Storage LP Sr. Unsecured				2.B	10,000,000	104.8740	10,487,367	10,000,000	10,000,000	0	0	0	0	3.500	3.500	AO	87,500	350,000	10/01/2020	10/01/2030
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE			2	1.D FE	8,011,762	110.1260	9,602,987	8,720,000	8,101,391	0	15,869	0	0	3.567	4.041	MS	99,361	311,042	09/16/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION CORPORATE			2	1.D FE	11,045,747	105.9310	11,636,520	10,985,000	11,022,537	0	(8,922)	0	0	3.043	2.950	MS	111,425	334,274	04/26/2019	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION CORPORATE			2	1.D FE	7,324,200	117.2650	8,443,080	7,200,000	7,311,233	0	(2,785)	0	0	4.114	4.012	MS	98,736	296,208	12/07/2016	03/01/2046
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER				1.D FE	43,000,000	100.1490	43,064,117	43,000,000	43,000,000	0	0	0	0	0.485	2.498	FMAN	26,648	219,636	08/13/2019	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE				1.D FE	20,000,000	100.9250	20,184,925	20,000,000	20,000,000	0	0	0	0	1.902	1.902	FA	142,650	380,400	08/13/2019	08/16/2022
302445-AE-1	FLIR SYS INC CORPORATE			2	2.C FE	893,273	100.5090	899,556	895,000	893,481	0	155	0	0	2.500	2.522	FA	9,323	22,251	07/20/2020	08/01/2030
302491-AU-9	FMC CORP CORPORATE			2	2.C FE	3,698,474	106.6840	3,595,251	3,370,000	3,681,692	0	(16,782)	0	0	3.450	2.109	AO	29,066	58,133	07/21/2021	10/01/2029
302491-AV-7	FMC CORP CORPORATE			2	2.C FE	1,809,765	120.5280	1,807,920	1,500,000	1,807,218	0	(2,547)	0	0	4.500	3.348	AO	16,875	33,750	08/17/2021	10/01/2049
302508-AQ-9	FMR LLC BONDS 144A				1.E FE	14,087,125	137.8260	18,606,510	13,500,000	13,778,464	0	(27,476)	0	0	7.570	7.206	JD	45,420	1,021,950	04/11/2001	06/15/2029
30251B-AC-2	FMR LLC CORPORATE				1.E FE	858,141	148.5710	946,397	637,000	821,213	0	(6,217)	0	0	6.500	4.261	JD	1,955	41,405	04/27/2015	12/14/2040
302788-AR-1	FMT Heavy Oil Transportation Senior Secu				4.B YE	28,131,492	102.9700	28,966,944	28,131,492	28,131,492	0	0	0	0	6.180	5.746	MON	144,877	1,706,736	12/28/2018	12/28/2028
311900-A#-1	FASTENAL COMPANY Senior Unsecured Note				1.G	1,400,000	103.7540	1,452,558	1,400,000	1,400,000	0	0	0	0	3.220	3.233	JAJO	8,891	45,080	03/01/2017	03/01/2024
31428X-AU-0	FedEx Corporation CORPORATE				2.B FE	9,339,800	112.3940	11,239,400	10,000,000	9,450,013	0	15,138	0	0	4.100	4.504	AO	86,556	410,000	06/04/2013	04/15/2043
31428X-AW-6	FedEx Corporation CORPORATE				2.B FE	3,052,427	127.4420	3,494,471	2,742,000	3,012,083	0	(7,211)	0	0	5.100	4.395	JJ	64,483	139,842	04/01/2016	01/15/2044
31428X-BB-1	FedEx Corporation CORPORATE				2.B FE	21,522,611	112.1210	23,424,319	20,892,000	21,625,517	0	1,142	0	0	4.100	3.831	FA	356,905	651,572	07/27/2021	02/01/2045
31428X-BE-5	FedEx Corporation CORPORATE			2	2.B FE	45,302,200	122.4060	55,979,936	45,733,000	45,348,621	0	8,274	0	0	4.750	4.809	MN	277,574	2,172,318	02/08/2016	11/15/2045
31428X-BG-0	FedEx Corporation CORPORATE			2	2.B FE	17,320,006	119.7630	17,808,765	14,870,000	17,253,741	0	(29,758)	0	0	4.550	3.534	AO	169,146	476,180	08/25/2021	04/01/2046
31428X-BN-5	FedEx Corporation CORPORATE			2	2.B FE	32,662,498	118.3900	31,851,646	26,904,000	32,608,139	0	(54,359)	0	0	4.400	3.153	JJ	545,852	110,000	09/14/2021	01/15/2047
31428X-BQ-8	FedEx Corporation CORPORATE			2	2.B FE	5,695,082	112.9460	5,867,521	5,195,000	5,691,873	0	(3,646)	0	0	4.050	3.470	FA	79,484	88,695	09/14/2021	02/15/2048
31428X-BS-4	FedEx Corporation CORPORATE			2	2.B FE	21,024,556	127.9220	25,361,816	19,826,000	21,017,426	0	(9,811)	0	0	4.950	4.527	AO	201,730	875,927	08/13/2021	10/17/2048
31428X-CA-2	FedEx Corporation CORPORATE			2	2.B FE	5,331,640	134.3390	5,172,052	3,850,000	5,321,996	0	(9,643)	0	0	5.250	3.173	MN	25,827	101,063	09/14/2021	05/15/2050
316773-CH-1	FIFTH THIRD BANCORP CORPORATE				2.B FE	1,759,058	164.4790	1,928,516	1,172,500	1,645,774	0	(19,262)	0	0	8.250	4.666	MS	32,244	96,731	04/27/2015	03/01/2038
316773-CV-0	FIFTH THIRD BANCORP CORPORATE			2	2.A FE	9,603,155	110.4940	9,391,990	8,500,000	9,427,365	0	(143,397)	0	0	3.950	2.023	MS	99,792	335,750	10/13/2020	03/14/2028
31677A-AB-0	5TH 3RD BK MONEY MARKET			2	2.A FE	33,845,832	108.0070	34,351,626	31,805,000	33,174,592	0	(311,002)	0	0	3.850	2.734	MS	360,545	1,224,493	10/18/2019	03/15/2026
31677Q-BM-0	FIFTH THIRD BK CINCINNATI BANK NOTE			2	1.G FE	5,042,600	108.8770	5,443,850	5,000,000	5,022,674	0	(6,252)	0	0	3.950	3.804	JJ	83,938	197,500	08/28/2018	07/28/2025
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE			2	1.G FE	37,968,080	101.0130	38,384,810	38,000,000	37,988,091	0	10,623	0	0	1.800	1.829	JJ	286,900	684,000	01/28/2020	01/30/2023
337358-BA-2	FIRST UNION CORP SUB DEBENTURES				2.B FE	11,126,678	145.9020	15,027,906	10,300,000	10,826,817	0	(23,678)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	FIRST UNION CORP SUB DEBENTURES				2.B FE	4,061,381	134.8030	5,210,136	3,865,000	3,993,137	0	(5,773)	0	0	6.550	6.188	AO	53,444	253,158	05/17/2002	10/15/2035
337738-AR-9	FISERV INC CORPORATE			2	2.B FE	8,359,960	112.1680	8,300,432	7,400,000	8,225,973	0	(97,757)	0	0	4.200	2.336	AO	77,700	243,600	04/27/2021	10/01/2028
337738-AU-2	FISERV INC CORPORATE			2	2.B FE	15,466,142	107.6380	15,174,805	14,098,000	15,404,737	0	(61,405)	0	0	3.500	2.114	JJ	246,715	41,755	08/26/2021	07/01/2029
337932-AC-1	FIRSTENERGY CORP NOTES				3.A FE	22,915,643	135.7050	28,837,313	21,250,000	22,202,013	0	(68,029)	0	0	7.375	6.737	MN	200,252	1,567,188	05/18/2006	11/15/2031
000000-00-0	540 Commercial NMTC Investment Leveraged				5.B GI	9,376,234	100.0000	9,752,141	9,752,141	9,488,355	0	33,538	0	0	5.000	5.550	MON	1,354	487,607	06/01/2018	10/11/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33834Y-AA-6	FIVE POINT OPERATING COMPANY L CORPORATE			2	4.C FE	4,526,125	104.4760	4,544,706	4,350,000	4,513,155	0	(12,970)	0	0	7.875	5.395	MN	43,772	13,781	12/01/2021	11/15/2025
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2.A FE	5,550,209	125.7540	6,166,976	4,904,000	5,157,744	0	(34,163)	0	0	6.875	5.845	JJ	155,464	337,150	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2.A FE	27,482,099	124.7380	34,302,950	27,500,000	27,492,431	0	766	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
340711-AW-0	Florida Gas Transmission CORPORATE			2	2.B FE	1,227,233	108.1410	1,330,134	1,230,000	1,228,860	0	286	0	0	4.350	4.378	JJ	24,672	53,505	07/07/2015	07/15/2025
34107@-AA-7	Florida Pipeline Holdings, LLC Sr. Secur				2.B PL	1,000,000	98.9260	989,263	1,000,000	1,000,000	0	0	0	0	2.920	2.919	JJ	13,464	0	07/15/2021	07/15/2038
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1.E FE	8,264,423	129.9140	9,866,968	7,595,000	8,011,137	0	(27,207)	0	0	5.850	5.193	FA	185,128	444,308	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1.E FE	6,508,810	134.3360	9,403,520	7,000,000	6,683,307	0	16,873	0	0	5.625	6.155	AO	98,438	393,750	07/11/2006	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE				1.E FE	9,101,640	133.4590	12,011,310	9,000,000	9,066,681	0	(4,040)	0	0	5.950	5.859	AO	133,875	535,500	05/29/2009	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1.E FE	4,986,200	129.6780	6,483,900	5,000,000	4,991,043	0	438	0	0	5.650	5.669	FA	117,708	282,500	01/26/2004	02/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1.E FE	6,698,330	130.5430	9,138,010	7,000,000	6,796,439	0	9,416	0	0	5.400	5.706	MS	126,000	378,000	11/20/2006	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1.E FE	607,220	134.6850	673,425	500,000	587,883	0	(4,148)	0	0	5.650	4.078	FA	11,771	28,250	12/07/2016	02/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE				1.E FE	29,140,868	140.1750	39,265,821	28,012,000	28,834,629	0	(36,073)	0	0	5.950	5.651	FA	694,464	1,666,714	04/27/2015	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1.E FE	13,991,756	143.4170	16,502,994	11,507,000	13,483,291	0	(74,420)	0	0	5.960	4.515	AO	171,454	685,817	04/27/2015	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE				1.E FE	22,489,337	142.0940	29,065,328	20,455,000	22,032,877	0	(55,342)	0	0	5.690	5.023	MS	387,963	1,163,890	05/10/2013	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	15,886,329	135.4910	21,281,571	15,707,000	15,855,928	0	(5,237)	0	0	5.250	5.166	FA	343,591	824,618	12/07/2016	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	16,845,687	130.8190	19,826,928	15,156,000	16,487,082	0	(46,686)	0	0	5.125	4.420	JD	64,729	776,745	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	14,165,038	119.8200	16,805,953	14,026,000	14,129,173	0	(3,817)	0	0	4.125	4.067	FA	241,072	578,573	10/05/2015	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	26,991,594	118.4620	31,903,001	26,931,000	26,991,949	0	(3,468)	0	0	4.050	4.028	JD	90,892	1,090,706	10/17/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	9,753,500	115.9130	11,591,300	10,000,000	9,799,990	0	6,044	0	0	3.800	3.941	JD	16,889	380,000	02/05/2013	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	991,473	119.7640	1,197,640	1,000,000	992,535	0	194	0	0	4.050	4.100	AO	10,125	40,500	12/07/2015	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	6,497,832	114.9840	7,770,619	6,758,000	6,515,038	0	5,327	0	0	3.700	3.922	JD	20,837	250,046	08/22/2018	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	14,665,293	120.4340	17,580,955	14,598,000	14,660,327	0	(1,420)	0	0	3.950	3.923	MS	192,207	576,621	08/23/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	885,000	123.4300	925,725	750,000	878,273	0	(3,161)	0	0	4.125	3.154	JD	2,578	30,938	10/30/2019	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	11,926,800	121.8250	12,182,500	10,000,000	11,842,793	0	(44,719)	0	0	3.990	2.983	MS	133,000	399,000	02/05/2020	03/01/2049
341081-FX-0	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	3,303,820	107.4860	3,573,910	3,325,000	3,304,767	0	446	0	0	3.150	3.183	AO	26,184	104,738	09/10/2019	10/01/2049
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE				1.F FE	24,106,290	128.0030	30,720,720	24,000,000	24,059,368	0	(3,849)	0	0	5.900	5.868	MS	472,000	1,416,000	02/27/2003	03/01/2033
341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE				1.F FE	5,907,484	143.4580	8,256,008	5,755,000	5,867,282	0	(4,281)	0	0	6.350	6.152	MS	107,603	365,443	03/06/2009	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE				1.F FE	20,044,134	144.6060	26,319,738	18,201,000	19,567,238	0	(51,155)	0	0	6.400	5.681	JD	51,772	1,164,864	09/10/2009	06/15/2038
34489*-AA-7	Football Club Term Notes 2033 Senior Sec				1.F FE	4,499,981	106.8540	4,531,838	4,241,155	4,479,442	0	(20,539)	0	0	3.870	2.310	OCT	40,121	166,412	09/01/2021	10/05/2025
34489*-AC-3	Football Club Term Notes 2033 Senior Sec				1.F FE	7,974,489	110.0680	8,255,082	7,500,000	7,941,721	0	(32,769)	0	0	3.960	2.994	OCT	72,600	301,125	06/01/2021	10/05/2028
34489@-AD-9	Football Club Term Notes 2019 Senior Sec				1.F FE	1,125,000	108.8800	1,224,902	1,125,000	1,125,000	0	0	0	0	3.480	3.480	OCT	9,570	39,694	10/08/2019	10/05/2034
34502*-AB-8	Football Club Term Notes 2032 Senior Sec				1.F FE	3,708,392	105.7920	3,781,756	3,574,724	3,701,316	0	(7,076)	0	0	3.310	2.645	OCT	28,923	119,967	09/01/2021	10/05/2027
345370-BR-0	FORD MOTOR CO CORPORATE				3.B FE	1,758,704	138.6950	1,664,340	1,200,000	1,696,391	0	(10,558)	0	0	7.400	4.590	MN	14,800	88,800	04/27/2015	11/01/2046
345370-CA-6	FORD MOTOR CO NOTES				3.B FE	1,184,750	135.4580	6,419,355	4,739,000	1,430,657	0	60,913	0	0	7.450	29.829	JJ	161,817	353,056	12/21/2005	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE				3.B FE	2,141,114	110.5260	2,177,362	1,970,000	2,115,942	0	(4,244)	0	0	4.750	4.215	JJ	43,148	93,575	04/27/2015	01/15/2043
345370-CX-6	FORD MOTOR CO CORPORATE			2	3.A FE	2,148,100	146.1470	2,192,205	1,500,000	2,117,054	0	(31,046)	0	0	9.625	3.679	AO	27,672	72,188	07/20/2021	04/22/2030
34959J-AH-1	FORTIVE CORP CORPORATE			2	2.B FE	15,966,166	119.6570	15,770,793	13,180,000	15,942,176	0	(23,750)	0	0	4.300	3.059	JD	25,188	284,983	09/09/2021	06/15/2046
35471R-A*-7	Franklin Str Properties Corp Senior Unse				3.A FE	19,885,503	101.5180	19,548,871	19,256,534	19,825,768	0	(59,735)	0	0	4.490	3.434	JD	26,419	432,309	09/01/2021	12/20/2024
35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE			2	3.A FE	3,701,959	125.7270	5,777,156	4,595,000	3,775,554	0	12,676	0	0	5.450	6.988	MS	73,737	250,428	12/07/2015	03/15/2043
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De				5.A Z	7,964,659	88.9570	7,022,855	7,894,649	7,894,649	0	(3,382)	0	0	8.500	6.753	N/A	0	590,673	06/01/2018	11/30/2021
36389*-AQ-8	E J Gallo Winery SRNT				1.G YE	2,670,000	106.4210	2,841,430	2,670,000	2,670,000	0	0	0	0	7.560	7.631	FMAN	27,474	201,852	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT				1.G YE	38,900,000	112.7170	43,846,753	38,900,000	38,900,000	0	0	0	0	6.860	6.917	JAJO	667,135	2,668,540	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1.G YE	50,000,000	110.5780	55,289,070	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	850,000	3,400,000	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note				1.G YE	100,000,000	116.6950	116,694,905	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
364760-AP-3	THE GAP INC CORPORATE			2	3.C FE	483,125	98.9040	494,520	500,000	483,211	0	86	0	0	3.625	4.135	AO	4,733	0	12/10/2021	10/01/2029
364760-AQ-1	THE GAP INC CORPORATE			2	3.C FE	732,188	98.8200	741,150	750,000	732,272	0	85	0	0	3.875	4.172	AO	7,589	0	12/08/2021	10/01/2031
36720@-AA-9	Gas Transmission Northwest LLC Sr. Unsec				1.G	4,710,000	102.8210	4,842,880	4,710,000	4,710,000	0	0	0	0	3.120	3.120	JD	12,246	146,952	06/01/2020	06/01/2030
36734*-AA-5	Gate Technologies LLC Senior Term Loan				6. Z	1	0.0000	2	1,725,000	1	0	0	0	0	10.000	10.380	JAJO	0	0	04/10/2012	04/09/2022
36871D-AC-3	GENENTECH INC CORPORATE				1.C FE	2,364,490	126.8880	3,172,200	2,500,000	2,411,223	0	4,276	0	0	5.250	5.628	JJ	60,521	131,250	12/15/2005	07/15/2035
369550-AZ-1	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	925,850	104.7350	1,047,350	1,000,000	948,223	0	7,780	0	0	2.625	3.611	MN	3,354	26,250	01/07/2019	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	36,313,295	110.8510	38,371,074	34,615,000	36,165,905	0	(123,067)	0	0	3.750	2.921	MN	165,864	1,078,969	07/01/2021	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	28,533,296	107.0240	30,464,382	28,465,000	28,500,554	0	(11,466)	0	0	3.500	3.454	MN	127,302	996,275	01/11/2019	05/15/2025
369550-BH-0	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	5,469,290	122.6470	5,629,497	4,590,000	5,409,592	0	(34,706)	0	0	4.250	2.950	AO	48,769	195,075	04/03/2020	04/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	80,868,698	128.4730	80,078,506	62,331,000	80,256,826	0	(402,621)	0	0	4.250	2.759	AO	662,267	2,436,568	09/30/2021	04/01/2050
369550-BL-1	GENERAL DYNAMICS CORP CORPORATE			2	1.G FE	4,806,648	108.9460	4,575,732	4,200,000	4,684,441	0	(92,005)	0	0	3.500	1.157	AO	36,750	147,000	08/31/2020	04/01/2027
369604-BH-5	GENERAL ELECTRIC CO CORPORATE				2.B FE	24,269,437	123.2010	30,159,605	24,480,000	24,300,361	0	4,487	0	0	4.500	4.552	MS	336,600	1,101,600	12/07/2015	03/11/2044
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				2.B FE	579,407	134.6800	673,400	500,000	574,699	0	(3,165)	0	0	6.150	4.780	FA	12,300	30,750	06/26/2020	08/07/2037
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE				2.B FE	305,803	149.3840	373,460	250,000	302,930	0	(1,933)	0	0	6.875	5.012	JJ	8,164	17,188	06/26/2020	01/10/2039
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES				2.B FE	28,558,191	136.4660	37,876,138	27,755,000	28,212,805	0	(33,027)	0	0	6.750	6.518	MS	551,631	1,873,463	11/20/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC CORPORATE				2.B FE	11,509,080	132.2140	14,543,540	11,000,000	11,396,653	0	(12,722)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE			2	2.B FE	2,317,871	117.8840	2,711,332	2,300,000	2,314,542	0	(444)	0	0	4.150	4.104	FA	36,059	95,450	03/01/2013	02/15/2043
370334-CJ-1	GENERAL MILLS INC CORPORATE			2	2.B FE	38,288,044	128.9330	46,788,496	36,289,000	38,192,090	0	(40,810)	0	0	4.700	4.355	AO	350,592	1,721,902	07/11/2019	04/17/2048
370334-CP-7	GENERAL MILLS INC CORPORATE			2	2.B FE	7,290,397	100.5160	6,893,387	6,858,000	7,290,140	0	(257)	0	0	3.000	2.683	FA	85,725	0	12/21/2021	02/01/2051
37045V-AQ-3	General Motors Co CORPORATE			2	2.C FE	14,972,347	128.0270	14,979,159	11,700,000	14,949,351	0	(22,996)	0	0	5.400	3.715	AO	157,950	315,900	09/14/2021	04/01/2048
37045V-AS-9	General Motors Co CORPORATE			2	2.C FE	4,811,689	114.4900	4,727,292	4,129,000	4,779,572	0	(32,117)	0	0	5.000	2.368	AO	51,613	103,225	08/24/2021	10/01/2028
37045V-AT-7	General Motors Co CORPORATE			2	2.C FE	2,050,698	137.1040	2,056,560	1,500,000	2,047,141	0	(3,557)	0	0	5.950	3.772	AO	22,313	44,625	09/14/2021	04/01/2049
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN				2.C FE	990,940	104.0760	1,040,760	1,000,000	998,046	0	1,322	0	0	4.250	4.395	MN	5,431	42,500	01/08/2016	05/15/2023
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	671,279	100.2970	702,079	700,000	698,518	0	4,967	0	0	3.450	4.196	AO	5,434	24,150	12/15/2015	04/10/2022
37045X-BT-2	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	10,259,844	110.1890	10,043,727	9,115,000	10,185,242	0	(74,602)	0	0	4.350	1.782	JJ	180,629	0	08/23/2021	01/17/2027
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	3,428,068	102.3220	3,325,465	3,250,000	3,400,461	0	(25,971)	0	0	2.700	1.806	FA	31,931	87,750	12/04/2020	08/20/2027
37045X-DH-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	32,452,297	100.1030	32,513,454	32,480,000	32,454,404	0	2,107	0	0	2.400	2.413	AO	175,392	391,925	04/07/2021	04/10/2028
37045X-DK-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	12,652,805	98.4130	12,508,292	12,710,000	12,658,360	0	5,555	0	0	1.500	1.595	JD	11,121	95,325	06/30/2021	06/10/2026
372460-B#-1	Genuine Parts Company Senior Note				2.B	109,440,611	102.3520	110,068,091	107,538,386	108,657,348	0	(456,951)	0	0	3.240	2.570	JD	280,675	3,330,323	09/01/2021	12/04/2023
372460-D*-3	Genuine Parts Company Senior Unsecured N				2.B	24,426,667	101.6900	23,327,632	22,940,039	23,469,874	0	(64,187)	0	(892,606)	1.400	0.576	AO	54,419	163,411	09/01/2021	10/30/2024
373298-BU-1	GEORGIA PACIFIC LLC NOTES				1.G FE	10,023,142	155.0740	15,919,897	10,266,000	10,117,680	0	7,395	0	0	8.875	9.086	MN	116,419	911,108	04/01/2016	05/15/2031
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE			2	1.G FE	4,999,850	103.5620	5,178,100	5,000,000	4,999,934	0	2	0	0	3.734	3.734	JJ	86,089	186,700	06/18/2013	07/15/2023
37331N-AL-5	GEORGIA-PACIFIC LLC CORPORATE			2	1.G FE	10,476,500	101.3360	10,133,600	10,000,000	10,374,045	0	(69,555)	0	0	2.100	1.347	AO	35,583	210,000	07/07/2020	04/30/2027
373334-GC-9	GEORGIA POWER COMPANY CORPORATE				2.A FE	4,913,400	125.0570	6,252,850	5,000,000	4,938,458	0	2,466	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE				2.A FE	4,981,400	131.6780	6,583,900	5,000,000	4,985,382	0	472	0	0	5.950	5.977	FA	123,958	297,500	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORPORATE				2.A FE	2,541,354	123.6850	3,092,125	2,500,000	2,535,779	0	(1,173)	0	0	5.400	5.276	JD	11,250	135,000	12/07/2015	06/01/2040
373334-KA-8	GEORGIA POWER COMPANY CORPORATE				2.A FE	8,403,153	113.8990	10,045,892	8,820,000	8,461,193	0	9,589	0	0	4.300	4.599	MS	111,671	379,260	12/07/2015	03/15/2043
373628-AA-0	Georgia Trans First Mortgage Oblig Serie				1.D	4,822,325	112.5520	4,674,669	4,153,333	4,488,528	0	(28,262)	0	0	5.590	3.401	MJSD	645	232,171	09/02/2014	06/30/2030
374297-A*-0	Getty Realty Corp New Senior Unsecured				2.C FE	17,811,196	104.2170	18,000,952	17,272,598	17,712,121	0	(101,216)	0	0	5.350	3.507	FMAN	92,408	555,284	09/01/2021	06/02/2023
374297-A@-8	Getty Realty Corp New Senior Unsecured N				2.C FE	14,503,530	105.8470	15,351,562	14,503,530	14,503,530	0	0	0	0	4.750	4.750	FMAN	68,892	688,918	02/21/2017	02/25/2025
374297-B@-7	Getty Realty Corp New Sr. Unsecured				2.C FE	11,300,000	100.1200	11,313,549	11,300,000	11,300,000	0	0	0	0	3.520	3.535	FMAN	39,776	397,760	09/12/2019	09/12/2029
374297-C@-6	Getty Realty Corp New Sr. Unsecured				2.C	11,645,000	98.9740	11,525,534	11,645,000	11,645,000	0	0	0	0	3.430	3.430	FMAN	39,942	389,438	12/04/2020	11/25/2030
375558-AS-2	GILEAD SCIENCES INC CORPORATE			2	2.A FE	8,665,400	137.8200	10,198,680	7,400,000	8,446,005	0	(33,002)	0	0	5.650	4.546	JD	34,842	418,100	04/16/2014	12/01/2041
375558-AX-1	GILEAD SCIENCES INC CORPORATE			2	2.A FE	219,027	126.7900	253,580	200,000	216,617	0	(460)	0	0	4.800	4.212	AO	2,400	9,600	04/01/2016	04/01/2044
375558-BD-4	GILEAD SCIENCES INC CORPORATE			2	2.A FE	1,525,902	127.0620	1,905,930	1,500,000	1,523,023	0	(528)	0	0	4.750	4.642	MS	23,750	71,250	12/07/2015	03/01/2046
375558-BG-7	GILEAD SCIENCES INC CORPORATE			2	2.A FE	1,691,726	121.2910	2,013,431	1,660,000	1,684,399	0	(1,343)	0	0	4.600	4.451	MS	25,453	76,360	12/07/2015	09/01/2035
375558-BW-2	GILEAD SCIENCES INC CORPORATE				2.A FE	15,744,488	99.5430	15,678,076	15,750,000	15,746,748	0	1,828	0	0	0.750	0.762	MS	30,188	117,797	09/23/2020	09/29/2023
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE				1.F FE	5,094,665	132.6360	6,817,490	5,140,000	5,110,348	0	1,634	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1.F FE	88,369,257	147.6640	118,151,873	80,014,000	86,449,961	0	(288,365)	0	0	6.375	5.557	MN	651,781	5,100,893	12/07/2016	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE				1.F FE	217,546	122.1900	250,490	205,000	215,622	0	(320)	0	0	4.200	3.840	MS	2,463	8,610	04/27/2015	03/18/2043
377372-AN-7	GLAXOSMITHKLINE CAP INC CORPORATE				1.F FE	7,302,625	111.8450	7,345,980	6,568,000	7,155,895	0	(84,579)	0	0	3.875	2.354	MN	32,521	254,510	03/30/2020	05/15/2028
379463-A@-1	Global Water Resources, Inc. Senior Secu				2.A PL	4,888,889	109.5880	5,357,622	4,888,889	4,888,889	0	0	0	0	4.580	4.580	JD	9,952	223,911	06/24/2016	06/16/2036
000000-00-0	Global Infra Management LLC Sr. Secured				1.F Z	12,000,000	98.9850	11,878,229	12,000,000	12,000,000	0	0	0	0	2.710	2.710	JD	27,100	0	12/01/2021	12/01/2031
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu				1.D	2,824,797	108.2000	2,757,741	2,548,736	2,699,167	0	(14,903)	0	0	4.350	3.086	FA	43,740	110,870	09/02/2014	08/10/2031
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured				1.D	2,516,717	105.9770	2,759,493	2,603,869	2,530,289	0	2,522	0	0	3.820	4.110	MS	29,011	99,468	03/15/2016	03/16/2045
38141E-C3-1	GOLDMAN SACHS CORPORATE			2	2.A FE	34,945,407	127.9770	40,722,281	31,820,000	34,706,861	0	(68,818)	0	0	4.800	4.156	JJ	733,981	1,407,360	05/07/2021	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2.B FE	7,248,143	141.9330	7,972,377	5,617,000	6,922,921	0	(55,232)	0	0	6.750	4.651	AO	94,787	379,148	04/27/2015	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE				2.A FE	31,633,505	145.2520	35,447,306	24,404,000	30,832,970	0	(216,305)	0	0	6.250	4.223	FA	635,521	1,525,250	06/19/2019	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE			2	2.A FE	205,474,778	128.8520	225,418,990	174,944,000	204,053,477	0	(445,772)	0	0	4.750	3.662	AO	1,615,802	6,812,973	10/04/2021	10/21/2045
38141G-YM-0	GOLDMAN SACHS GROUP INC CORP FLOATER			2	1.F FE	7,625,128	99.7180	7,593,526	7,615,000	7,611,658	0	(13,470)	0	0	1.948	1.039	AO	28,844	0	10/18/2021	10/21/2027
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2.B FE	20,938,260	136.8040	28,728,840	21,000,000	20,954,815	0	1,770	0	0	6.450	6.472	MN	225,750	1,354,500	04/10/2006	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE				2.B FE	1,483,448	129.9550	1,949,325	1,500,000	1,485,101	0	318	0	0	5.150	5.224	MN	8,369	77,250	12/07/2015	05/22/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER			2	2.A FE	5,448,864	114.5670	6,163,705	5,380,000	5,421,706	0	(7,423)	0	0	4.017	3.849	AO	36,619	216,115	01/17/2018	10/31/2038
382550-BF-7	GOODYEAR TIRE & RUBR CO CORPORATE			2	3.C FE	1,825,000	103.0360	1,880,407	1,825,000	1,825,000	0	0	0	0	5.000	4.998	MN	7,858	91,250	05/10/2016	05/31/2026
384109-B@-2	Graco Inc Senior Note				2.A	12,650,000	104.8660	13,265,577	12,650,000	12,650,000	0	0	0	0	5.010	5.010	MJSD	35,209	633,765	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2.A	11,901,165	113.9910	13,023,448	11,425,000	11,656,173	0	(45,893)	0	0	5.350	4.870	MJSD	33,958	611,238	03/15/2016	07/26/2026
38479*-AP-7	Grain Processing Corporation Senior Note				2.C	6,000,000	106.1200	6,367,202	6,000,000	6,000,000	0	0	0	0	5.000	5.031	FMAN	38,333	300,000	05/22/2014	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note				2.C	3,174,333	110.4310	3,505,449	3,174,333	3,174,333	0	0	0	0	5.970	6.014	MJSD	8,423	189,508	05/22/2014	12/15/2026
38479*-AT-9	Grain Processing Corporation Senior Unse				2.C	1,000,000	109.2280	1,092,285	1,000,000	1,000,000	0	0	0	0	4.380	4.404	MJSD	1,947	43,800	02/27/2018	03/15/2029
384802-AB-0	WW GRAINGER INC CORPORATE			2	1.E FE	21,989,824	128.0170	27,018,002	21,105,000	21,881,622	0	(20,027)	0	0	4.600	4.342	JD	43,148	970,830	04/08/2016	06/15/2045
384802-AC-8	WW GRAINGER INC CORPORATE			2	1.E FE	33,752,701	114.8100	36,463,656	31,760,000	33,749,892	0	(14,623)	0	0	3.750	3.350	MN	152,183	975,563	09/16/2021	05/15/2046
384802-AD-6	WW GRAINGER INC CORPORATE			2	1.E FE	20,693,264	123.1740	21,309,102	17,300,000	20,649,486	0	(43,778)	0	0	4.200	3.076	MN	92,843	363,300	09/22/2021	05/15/2047
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT				1.G FE	17,532,370	153.4280	24,592,974	16,029,000	17,086,919	0	(52,246)	0	0	7.450	6.669	AO	252,101	1,194,161	04/01/2016	04/15/2035
38807#-AA-9	Grant County Wind, LLC Senior Note				3.A PL	4,006,770	112.6270	4,512,716	4,006,770	4,006,770	0	0	0	0	7.500	7.567	MJSD	835	300,508	09/20/2011	06/30/2030
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3.B FE	4,715,000	102.0370	4,754,924	4,660,000	4,666,715	0	(10,375)	0	0	4.875	4.638	MN	29,028	227,175	12/08/2016	11/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3.B FE	1,606,981	105.3260	1,682,056	1,597,000	1,600,459	0	(1,347)	0	0	4.125	4.029	FA	24,887	65,876	09/23/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CORPORATE			2	4.B FE	2,956,750	103.3890	2,998,281	2,900,000	2,961,723	0	(2,489)	0	0	5.875	4.174	JJ	78,562	29,375	11/23/2021	07/15/2026
39029#-AH-4	Great Clips Inc Senior Secured Note				3.B	2,252,607	101.2190	2,237,862	2,210,904	2,240,341	0	(12,266)	0	0	3.670	0.987	JAJO	20,285	20,285	09/01/2021	01/01/2023
390568-AD-1	Great Lakes Cheese Co Inc. Senior Note				2.B	2,500,000	104.0290	2,600,735	2,500,000	2,500,000	0	0	0	0	3.800	3.818	JAJO	16,097	95,000	01/31/2014	01/31/2024
390568-AE-9	Great Lakes Cheese Co Inc. Senior Unsecu				2.B	7,400,000	103.3440	7,647,448	7,400,000	7,400,000	0	0	0	0	3.360	3.374	MJSD	3,453	248,640	09/26/2017	09/27/2027
390568-AF-6	Great Lakes Cheese Co Inc. Senior Unsecu				2.B	5,320,000	110.8720	5,898,395	5,320,000	5,320,000	0	0	0	0	4.540	4.565	FMAN	36,900	241,528	08/06/2019	08/06/2029
39063#-AE-8	Great Lakes Hydro America LLC Dent in a				2.C PL	15,000,000	100.1680	15,025,232	15,000,000	15,000,000	0	0	0	0	3.420	3.435	FMAN	47,025	513,000	06/21/2019	01/31/2022
39265*-AH-1	Green Bay Packaging Senior Note				2.A	966,168	104.1930	998,921	958,719	967,717	0	1,549	0	0	5.760	4.786	MJSD	1,534	49,434	09/01/2021	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note				2.A	11,363,636	105.3550	11,972,167	11,363,636	11,363,636	0	0	0	0	4.240	4.262	MJSD	1,338	481,818	06/30/2011	06/30/2026
39265*-AN-8	Green Bay Packaging Senior Unsecured Not				2.A	11,935,000	107.5220	12,832,784	11,935,000	11,935,000	0	0	0	0	3.760	3.778	FMAN	57,341	447,509	07/08/2019	05/15/2034
392709-A#-8	Green Brick Partners, Inc. Sr. Unsecured				1.E PL	11,700,000	101.7860	11,909,002	11,700,000	11,700,000	0	0	0	0	3.250	3.263	FMAN	38,025	285,188	02/25/2021	02/25/2028
392709-A*-2	Green Brick Partners, Inc. Sr. Unsecured				1.E PL	27,486,668	104.7330	27,786,645	26,530,847	27,418,901	0	(67,767)	0	0	4.000	3.135	FMAN	156,237	265,308	09/01/2021	08/08/2026
392709-A@-0	Green Brick Partners, Inc. Sr. Unsecured				1.E PL	19,500,000	101.8890	19,868,440	19,500,000	19,500,000	0	0	0	0	3.350	3.350	FMAN	63,510	653,250	08/26/2020	08/26/2027
39301#-AC-4	Green Diamond Resource Company Senior No				2.C YE	9,400,000	110.6670	10,402,683	9,400,000	9,400,000	0	0	0	0	4.270	4.270	MS	102,575	401,380	09/29/2014	10/01/2029
39301#-AD-2	Green Diamond Resource Company Senior No				2.C YE	5,000,000	110.5150	5,525,768	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MS	54,561	213,500	09/29/2014	09/29/2034
393154-L@-6	Green Mountain Power Corp Series UU Bond				1.F	5,000,000	123.4660	6,173,288	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
395268-AD-3	Greenheck Fan Corporation Senior Note				2.C	556,449	103.3330	565,555	547,311	550,369	0	(842)	0	0	3.910	3.582	MJSD	1,129	21,400	04/01/2016	09/12/2024
395268-AE-1	Greenheck Fan Corporation Sr. Secured				2.B Z	44,500,000	100.0020	44,501,035	44,500,000	44,500,000	0	0	0	0	2.960	2.960	JAJO	252,463	0	10/22/2021	10/22/2031
000000-00-0	Greenheck Fan Corporation Sr. Secured				2.B Z	5,550,000	99.7750	5,537,532	5,550,000	5,550,000	0	0	0	0	2.940	2.940	MJSD	10,878	0	12/07/2021	12/07/2031
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS CORPORATE			2	4.A FE	1,017,500	101.7430	1,017,430	1,000,000	1,013,163	0	(4,337)	0	0	5.750	(3.457)	JD	4,792	28,750	11/17/2021	12/01/2025
39813#-AA-9	Gridflex Generation, LLC Debt in a Proje				2.C PL	5,014,582	100.5390	4,999,030	4,972,214	5,015,437	0	855	0	0	5.210	5.077	MJSD	720	129,526	09/01/2021	12/31/2030
39831@-AA-9	Griffith Foods International Senior Unse				2.C	7,500,000	115.1270	8,634,503	7,500,000	7,500,000	0	0	0	0	4.520	4.545	JAJO	57,442	339,000	01/30/2019	01/30/2034
39839#-AF-8	Griffith Laboratories Int'l Senior Note				2.C	9,448,586	110.6510	9,958,548	9,000,000	9,438,502	0	(10,084)	0	0	5.470	3.949	JAJO	103,930	273,500	12/01/2021	01/15/2029
398433-AP-7	GRIFFON CORPORATION CORPORATE			2	4.B FE	902,625	104.0170	884,145	850,000	894,173	0	(8,452)	0	0	5.750	3.592	MS	16,292	24,438	07/12/2021	03/01/2028
39985#-AC-7	Growmark Inc. Series C Senior Note				2.C YE	11,000,000	103.2710	11,359,792	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	17,780	581,900	12/20/2010	12/20/2022
39985#-AD-5	Growmark Inc. Series D Senior Note				2.C YE	40,000,000	110.4440	44,177,743	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
39985#-AE-3	Growmark Inc. Sr. Secured				2.C YE	1,000,000	102.8480	1,028,481	1,000,000	1,000,000	0	0	0	0	3.680	3.680	JD	1,124	36,800	09/30/2019	09/30/2029
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se				1.F	20,430,882	109.7750	22,426,966	20,430,000	20,430,757	0	(35)	0	0	3.770	3.769	JD	64,184	770,211	12/18/2017	12/01/2041
402479-CB-3	GULF POWER CO CORPORATE				1.F FE	9,993,600	120.6300	12,063,000	10,000,000	9,994,387	0	150	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No				2.B	744,000	102.6260	763,538	744,000	744,000	0	0	0	0	3.620	3.636	MJSD	2,020	26,933	06/04/2012	06/04/2024
402568-AD-7	Gulf States Toyota Inc/Friedki Senior No				2.B	9,360,000	105.1020	9,837,569	9,360,000	9,360,000	0	0	0	0	4.160	4.180	MJSD	1,082	389,376	12/31/2013	12/31/2025
402568-AJ-4	Gulf States Toyota Inc/Friedki Senior Un				2.B	27,060,761	109.5670	27,391,632	25,000,000	26,905,377	0	(155,385)	0	0	4.260	2.924	JAJO	198,208	675,210	06/01/2021	04/24/2028
404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE			2	4.B FE	1,116,563	99.4570	1,118,891	1,125,000	1,116,985	0	423	0	0	3.875	3.993	JD	1,938	21,797	08/10/2021	12/15/2028
404119-BN-8	HCA INC CORPORATE				2.C FE	6,540,840	107.5620	6,453,720	6,000,000	6,268,648	0	(116,431)	0	0	5.000	2.888	MS	88,333	300,000	08/09/2019	03/15/2024
404119-BQ-1	HCA INC CORPORATE				2.C FE	4,065,000	110.7980	4,431,920	4,000,000	4,024,179	0	(6,687)	0	0	5.250	5.046	AO	44,333	210,000	12/09/2014	04/15/2025
404201-AA-5	HSBC BANK USA CORPORATE				1.F FE	996,748	128.4240	1,020,971	795,000	944,268	0	(8,759)	0	0	5.875	3.991	MN	7,784	46,706	04/27/2015	11/01/2034
404201-AB-3	HSBC BANK USA CORPORATE				1.F FE	1,829,668	126.7780	2,132,406	1,682,000	1,794,054	0	(6,132)	0	0	5.625	4.921	FA	35,743	94,613	04/27/2015	08/15/2035
404201-AD-9	HSBC BANK USA MONEY MARKET				1.F FE	7,226,819	155.7320	7,677,588	4,930,000	7,012,429	0	(40,865)	0	0	7.000	3.633	JJ	159,129	190,050	11/19/2021	01/15/2039
40521*-AA-4	Hahnes Investment Fund 2, LLC Leveraged				5.B GI	3,311,093	100.4020	3,453,832	3,440,000	3,330,240	0	5,673	0	0	4.750	5.101	JAJO	40,850	163,400	06/01/2018	12/15/2040
406216-AS-0	HALLIBURTON COMPANY				2.A FE	285,328	134.9670	256,437	190,000	284,660	0	(115)	0	0	7.600	5.030	FA	5,455	14,440	04/27/2015	08/15/2096

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406216-AY-7	HALLIBURTON COMPANY CORPORATE				2.A FE	20,030,256	147.7440	22,541,302	15,257,000	18,988,867	0	(134,345)	0	0	7.450	5.253	MS	334,679	1,136,647	04/27/2015	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE			2	2.A FE	23,297,845	111.5740	26,273,446	23,548,000	23,336,741	0	6,100	0	0	4.500	4.568	MN	135,401	1,059,660	04/01/2016	11/15/2041
406216-BE-0	HALLIBURTON COMPANY CORPORATE			2	2.A FE	51,371,372	115.8460	60,205,166	51,970,000	51,459,785	0	12,876	0	0	4.750	4.823	FA	1,028,573	2,468,575	12/07/2015	08/01/2043
406216-BJ-9	HALLIBURTON COMPANY CORPORATE			2	2.A FE	373,978	118.4480	442,996	374,000	373,978	0	0	0	0	4.850	4.850	MN	2,318	18,139	04/01/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY CORPORATE			2	2.A FE	6,158,090	120.6940	7,434,750	6,160,000	6,157,947	0	36	0	0	5.000	5.002	MN	39,356	308,000	11/05/2015	11/15/2045
406248-AD-2	Hallmark Cards, Inc. SR NT				2.C	104,158,000	140.2210	140,220,529	100,000,000	102,297,552	0	(175,973)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
406248-AY-6	Hallmark Cards, Inc. Senior Unsecured No				2.C PL	753,930	104.7040	740,770	707,489	748,981	0	(4,949)	0	0	3.940	1.728	MS	7,356	13,938	09/01/2021	09/28/2026
410345-AJ-1	HANESBRANDS CORPORATE			2	3.C FE	527,250	104.4400	522,200	500,000	521,107	0	(6,143)	0	0	4.625	2.569	MN	2,955	23,125	05/07/2021	05/15/2024
410345-AL-6	HANESBRANDS CORPORATE			2	3.C FE	4,029,374	107.2880	4,032,956	3,759,000	4,006,653	0	(22,721)	0	0	4.875	3.154	MN	23,415	132,064	10/14/2021	05/15/2026
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				1.G FE	1,905,778	105.5520	1,886,594	1,787,362	1,856,095	0	(27,360)	0	0	4.130	2.482	JD	4,921	73,818	03/02/2020	06/07/2024
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				1.G FE	1,000,000	107.8400	1,078,400	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,520	37,800	06/07/2013	06/07/2028
41242*-AY-8	Hardwood Funding, LLC Senior Secured Not				1.G FE	1,062,558	104.5670	1,035,722	990,485	1,058,611	0	(3,947)	0	0	3.230	1.892	JD	2,133	15,996	09/01/2021	06/07/2027
41242*-AZ-5	Hardwood Funding, LLC Senior Secured Not				1.G FE	3,950,000	106.0030	4,187,104	3,950,000	3,950,000	0	0	0	0	3.380	3.379	JD	8,901	133,510	04/02/2015	06/07/2030
41334#-AB-3	Harnish Group Inc. Senior Note				2.C	34,895,681	105.9030	34,047,834	32,150,000	33,802,172	0	(602,634)	0	0	4.270	2.248	FA	503,362	1,372,805	03/02/2020	08/19/2024
413875-AT-2	HARRIS CORP DEL CORPORATE			2	2.B FE	496,609	131.9230	659,615	500,000	496,954	0	66	0	0	5.054	5.098	AO	4,492	25,270	12/07/2015	04/27/2045
413875-AW-5	HARRIS CORP DEL CORPORATE			2	2.B FE	6,779,902	112.7090	6,692,660	5,938,000	6,698,318	0	(81,583)	0	0	4.400	2.183	JD	11,612	261,272	05/05/2021	06/15/2028
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	14,141,961	140.0880	15,864,910	11,325,000	13,832,584	0	(80,614)	0	0	6.100	4.381	AO	172,706	681,675	10/05/2021	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	5,822,534	134.0780	7,508,368	5,600,000	5,763,390	0	(7,332)	0	0	5.950	5.649	AO	70,342	333,200	06/13/2014	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	23,805,650	144.4440	25,856,986	17,901,000	23,126,464	0	(187,024)	0	0	6.625	4.293	MS	299,780	1,185,941	10/26/2018	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	42,265,759	117.5210	50,911,272	43,321,000	42,386,703	0	38,898	0	0	4.300	4.449	AO	393,258	1,745,628	12/02/2021	04/15/2043
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2.A FE	31,756,564	123.4530	37,677,856	30,520,000	31,717,646	0	(30,957)	0	0	4.400	4.134	MS	395,404	1,342,880	09/18/2020	03/15/2048
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2.A FE	13,616,969	109.7890	14,659,027	13,352,000	13,618,237	0	647	0	0	3.600	3.481	FA	176,246	382,212	12/06/2021	08/19/2049
416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORPORATE			2	2.A FE	6,378,887	98.8070	6,358,230	6,435,000	6,379,045	0	158	0	0	2.900	2.944	MS	51,838	0	09/16/2021	09/15/2051
416592-AC-7	HARTFORD LIFE DEBENTURES				3.B FE	11,907,284	118.5640	13,692,956	11,549,000	11,677,522	0	(18,897)	0	0	7.650	7.395	JD	39,267	883,499	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				3.B FE	5,066,800	119.0320	5,951,600	5,000,000	5,035,612	0	(2,711)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
41977@-AB-7	Hawaii Pacific Health Sr. Secured				1.E	7,650,000	103.6590	7,929,899	7,650,000	7,650,000	0	0	0	0	3.250	3.250	MS	75,278	248,625	06/16/2020	03/12/2043
419870-F#-2	Hawaiian Electric Ind Inc Senior Unsecur				2.B	903,581	111.4150	906,489	813,613	899,903	0	(3,678)	0	0	4.720	3.018	JD	1,707	19,201	09/01/2021	12/15/2028
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2.B	5,961,181	102.7410	6,124,589	5,961,181	5,961,181	0	0	0	0	3.990	3.990	MS	75,980	237,851	03/06/2013	03/06/2023
419870-G*-5	Hawaiian Electric Ind Inc Sr. Unsecured				2.B	9,300,000	100.0880	9,308,162	9,300,000	9,300,000	0	0	0	0	2.980	2.980	JD	12,317	266,362	12/29/2020	12/15/2030
419870-G@-3	Hawaiian Electric Ind Inc Sr. Unsecured				2.B	1,000,000	101.2810	1,012,808	1,000,000	1,000,000	0	0	0	0	3.150	3.150	JD	1,400	27,738	01/28/2021	01/28/2031
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE			2	1.G FE	38,013,202	98.6750	36,425,876	36,915,000	37,867,728	0	(109,317)	0	0	2.200	1.857	JD	67,678	777,700	12/20/2021	06/01/2030
42218S-AH-1	HEALTH CARE SVCS CORP CORPORATE			2	1.G FE	31,043,162	102.1550	30,529,022	29,885,000	31,007,727	0	(25,768)	0	0	3.200	2.999	JD	79,693	956,320	09/14/2020	06/01/2050
422410-AE-9	Hearst Communications, Inc. Senior Note				1.G	20,879,763	105.0650	20,433,351	19,448,288	20,449,359	0	(272,688)	0	0	3.850	1.531	AO	187,190	576,505	09/01/2021	04/08/2024
422410-AJ-8	Hearst Communications, Inc. Senior Unsec				1.G	1,000,000	110.3120	1,103,115	1,000,000	1,000,000	0	0	0	0	4.020	4.020	JD	3,350	40,200	05/31/2018	06/01/2028
42251#-AG-9	HEB Grocery Company, LP Senior Note				1.G	1,532,025	102.0920	1,564,075	1,532,025	1,532,025	0	0	0	0	6.120	6.120	JD	7,813	93,760	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1.G	3,743,247	107.5460	4,025,695	3,743,247	3,743,247	0	0	0	0	4.160	4.182	FMAN	25,953	523,255	11/19/2010	11/03/2025
42251#-AN-4	HEB Grocery Company, LP Senior Note				1.G	5,000,000	111.5500	5,577,495	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1.G	3,000,000	113.0610	3,391,833	3,000,000	3,000,000	0	0	0	0	4.350	4.350	JD	5,800	130,500	12/15/2011	12/16/2030
42251#-AY-0	HEB Grocery Company, LP Senior Unsecured				1.G	1,834,525	112.9200	2,018,880	1,787,883	1,826,398	0	(1,532)	0	0	4.160	3.986	MS	18,801	74,376	04/01/2016	03/30/2039
42251#-BB-9	HEB Grocery Company, LP Sr. Unsecured No				1.G	8,000,000	114.9240	9,193,959	8,000,000	8,000,000	0	0	0	0	4.340	4.340	MS	87,764	347,200	03/30/2016	03/30/2044
42251#-BC-7	HEB Grocery Company, LP Sr. Unsecured No				1.G	10,000,000	115.5980	11,559,830	10,000,000	10,000,000	0	0	0	0	4.360	4.360	MS	110,211	436,000	03/30/2016	03/30/2045
42307#-AA-6	Heitman America Real Est Hd LP Senior No				2.A	25,199,927	106.6050	26,742,295	25,085,500	25,193,288	0	(6,639)	0	0	3.770	3.703	MON	42,032	914,533	09/01/2021	02/16/2027
42307#-AB-4	Heitman America Real Est Hd LP Senior No				2.A	25,199,927	106.6050	26,742,295	25,085,500	25,193,288	0	(6,639)	0	0	3.770	3.703	MON	42,032	914,533	09/01/2021	02/16/2027
42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE				3.A FE	23,688,969	135.6250	32,550,000	24,000,000	23,816,318	0	11,705	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				3.A FE	26,914,185	152.3610	31,189,909	20,471,000	25,703,380	0	(183,932)	0	0	7.125	4.932	FA	607,733	1,458,559	12/02/2015	08/01/2039
42331#-AC-2	Helix North America I, LLC Senior Secure				2.C YE	4,300,000	110.7700	4,763,103	4,300,000	4,300,000	0	0	0	0	5.080	5.114	MJSD	607	218,440	10/23/2018	10/23/2028
427866-AT-5	HERSHEY CO CORPORATE			2	1.E FE	3,790,120	101.9520	3,874,176	3,800,000	3,798,445	0	1,078	0	0	2.625	2.655	MN	16,625	99,750	05/14/2013	05/01/2023
427866-BB-3	HERSHEY CO CORPORATE			2	1.F FE	7,983,784	108.2890	8,067,531	7,450,000	7,973,536	0	(7,509)	0	0	3.125	2.756	MN	29,748	154,688	10/05/2021	11/15/2049
427866-BD-9	HERSHEY CO CORPORATE			2	1.F FE	2,074,176	103.9880	2,090,159	2,010,000	2,069,191	0	(4,996)	0	0	2.450	2.030	MN	6,292	49,245	04/16/2021	11/15/2029
427866-BG-2	HERSHEY CO CORPORATE			2	1.F FE	19,800,052	100.7300	19,631,270	19,489,000	19,790,675	0	(7,519)	0	0	2.650	2.571	JD	43,038	516,459	09/18/2020	06/01/2050
42809H-AD-9	HESS CORP CORPORATE				3.A FE	44,199,227	123.7950	52,544,788	42,445,000	43,845,480	0	(46,841)	0	0	5.600	5.311	FA	897,948	2,376,920	04/27/2015	02/15/2041
432833-AG-6	HILTON DOMESTIC OPERATIN CORPORATE			2	3.B FE	1,516,193	103.9750	1,507,638	1,450,000	1,501,661	0	(14,532)	0	0	5.375	2.633	MN	12,990	38,969	08/19/2021	05/01/2025
435596-D*-9	Hollingsworth & Vose Company Senior Secu				3.C	442,035	103.4810	440,505	425,686	441,195	0	(840)	0	0	4.620	2.164	JAJO	4,644	6,556	12/01/2021	07/08/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
435596-D@-7	Hollingsworth & Vose Company Senior Secu				3.C	1,683,906	104.9180	1,594,543	1,519,792	1,519,792	0	0	0	(115,401)	4.310	4.232	JAJO	15,466	71,102	07/06/2012	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE				1.F FE	46,408,592	141.7770	63,605,416	44,863,000	45,794,604	0	(103,323)	0	0	5.875	5.531	JD	109,821	2,635,701	12/19/2016	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			2	1.F FE	19,814,891	136.3920	25,314,355	18,560,000	19,541,953	0	(34,561)	0	0	5.400	4.946	MS	295,104	1,002,240	04/27/2015	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE			2	1.F FE	10,554,323	143.7700	12,286,584	8,546,000	10,136,399	0	(53,428)	0	0	5.950	4.471	AO	127,122	508,487	04/27/2015	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE			2	1.F FE	9,728,127	120.8510	12,083,891	9,999,000	9,774,168	0	6,307	0	0	4.200	4.363	AO	104,990	419,958	06/04/2013	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE			2	1.F FE	9,999,101	132.1400	12,863,829	9,735,000	9,959,261	0	(6,456)	0	0	4.875	4.698	FA	179,286	474,581	04/27/2015	02/15/2044
437076-BG-6	Home Depot Inc CORPORATE			2	1.F FE	717,350	100.7540	725,429	720,000	719,810	0	396	0	0	2.625	2.683	JD	1,575	18,900	05/28/2015	06/01/2022
437076-BH-4	Home Depot Inc CORPORATE			2	1.F FE	5,856,810	123.5550	6,770,814	5,480,000	5,811,402	0	(8,548)	0	0	4.250	3.856	AO	58,225	232,900	03/23/2016	04/01/2046
437076-BN-1	Home Depot Inc CORPORATE			2	1.F FE	18,963,200	103.2080	20,641,600	20,000,000	19,319,889	0	132,955	0	0	2.125	2.903	MS	125,139	425,000	03/28/2019	09/15/2026
437076-BP-6	Home Depot Inc CORPORATE			2	1.F FE	2,251,326	112.8800	2,590,603	2,295,000	2,254,113	0	585	0	0	3.500	3.590	MS	23,651	80,325	09/06/2016	09/15/2056
437076-BS-0	Home Depot Inc CORPORATE			2	1.F FE	24,565,250	117.8320	29,458,000	25,000,000	24,594,825	0	9,028	0	0	3.900	4.002	JD	43,333	975,000	08/27/2018	06/15/2047
437076-BW-1	Home Depot Inc CORPORATE			2	1.F FE	2,269,302	112.9950	2,581,936	2,285,000	2,273,428	0	1,417	0	0	3.900	3.984	JD	6,189	89,115	11/27/2018	12/06/2028
437076-BZ-4	Home Depot Inc CORPORATE			2	1.F FE	12,608,944	105.7670	13,173,280	12,455,000	12,606,886	0	(2,058)	0	0	3.125	3.059	JD	17,299	389,219	06/01/2021	12/15/2049
437076-CD-2	Home Depot Inc CORPORATE			2	1.F FE	9,839,724	109.7220	10,253,521	9,345,000	9,833,264	0	(6,460)	0	0	3.350	3.069	AO	66,090	156,529	06/01/2021	04/15/2050
438506-AS-6	HONEYWELL INC DEBENTURES				1.F FE	7,242,800	126.1630	9,462,225	7,500,000	7,389,616	0	12,864	0	0	6.625	6.908	JD	22,083	496,875	09/23/1999	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	24,635,310	136.9800	31,638,271	23,097,000	24,171,393	0	(50,136)	0	0	5.700	5.231	MS	387,645	1,316,529	05/12/2010	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	14,263,022	138.7290	16,168,865	11,655,000	13,610,309	0	(90,393)	0	0	5.700	4.196	MS	195,610	664,335	12/07/2015	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	23,987,546	138.9060	31,087,163	22,380,000	23,719,124	0	(45,205)	0	0	5.375	4.875	MS	400,975	1,202,925	12/17/2015	03/01/2041
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE			2	1.F FE	14,627,237	119.8150	17,001,749	14,190,000	14,602,834	0	(10,775)	0	0	3.812	3.629	MN	60,103	540,923	07/06/2020	11/21/2047
438516-BU-9	HONEYWELL INTERNATIONAL CORPORATE			2	1.F FE	5,240,550	104.8670	5,243,350	5,000,000	5,239,886	0	(664)	0	0	2.700	1.997	FA	51,000	0	12/21/2021	08/15/2029
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE			2	1.F FE	2,607,420	97.4870	2,544,411	2,610,000	2,607,443	0	22	0	0	1.750	1.760	MS	17,128	0	09/08/2021	09/01/2031
439223-AA-6	Hoosier Energy Rural Electric Senior Not				1.E FE	3,456,582	122.5180	3,675,550	3,000,000	3,365,835	0	(17,084)	0	0	4.860	3.809	MS	42,930	145,800	03/15/2016	09/15/2039
440452-AF-7	HORMEL FOODS CORP NT CORPORATE			2	1.F FE	929,502	98.1790	883,611	900,000	925,311	0	(2,890)	0	0	1.800	1.435	JD	900	16,200	07/15/2020	06/11/2030
440452-AG-5	HORMEL FOODS CORP NT CORPORATE			2	1.F FE	19,996,400	99.2470	19,849,411	20,000,000	19,997,074	0	674	0	0	0.650	0.656	JD	10,111	65,000	05/25/2021	06/03/2024
440452-AH-3	HORMEL FOODS CORP NT CORPORATE			2	1.F FE	414,344	99.7610	416,003	417,000	414,405	0	61	0	0	1.700	1.803	JD	551	3,545	11/01/2021	06/03/2028
440452-AJ-9	HORMEL FOODS CORP NT CORPORATE			2	1.F FE	44,676	106.7450	48,035	45,000	44,679	0	3	0	0	3.050	3.087	JD	107	686	05/25/2021	06/03/2051
44267D-AD-9	Howard Hughes Corp/The CORPORATE			2	3.C FE	1,580,625	106.6190	1,599,285	1,500,000	1,565,735	0	(13,628)	0	0	5.375	4.144	FA	33,594	70,734	06/09/2021	08/01/2028
44267D-AF-4	Howard Hughes Corp/The CORPORATE			2	3.C FE	988,750	101.1590	1,011,590	1,000,000	989,347	0	597	0	0	4.375	4.519	FA	18,229	21,753	05/18/2021	02/01/2031
443510-AG-7	HUBBELL INC CL B CORPORATE			2	2.A FE	1,400,350	105.8740	1,482,236	1,400,000	1,400,122	0	(36)	0	0	3.350	3.347	MS	15,633	46,900	03/08/2016	03/01/2026
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un				2.C	11,637,266	102.4580	11,923,295	11,637,266	11,637,266	0	0	0	0	3.980	3.980	JJ	225,149	463,163	07/06/2016	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note				3.C YE	17,945,424	118.6940	21,300,095	17,945,424	17,945,424	0	0	0	0	6.250	6.298	MJSD	3,116	1,121,589	08/30/2012	03/31/2042
444859-BD-3	HUMANA INC CORPORATE			2	2.C FE	18,328,126	106.1790	18,899,862	17,800,000	18,018,399	0	(82,491)	0	0	3.850	3.334	AO	171,325	685,300	01/19/2018	10/01/2024
444859-BE-1	HUMANA INC CORPORATE			2	2.C FE	1,190,550	129.3930	1,449,202	1,120,000	1,181,101	0	(1,601)	0	0	4.950	4.554	AO	13,860	55,440	12/07/2015	10/01/2044
444859-BF-8	HUMANA INC CORPORATE			2	2.C FE	6,129,841	109.3440	6,371,475	5,827,000	6,041,291	0	(39,377)	0	0	3.950	3.143	MS	67,771	230,167	09/13/2019	03/15/2027
444859-BG-6	HUMANA INC CORPORATE			2	2.C FE	6,343,567	127.0550	7,901,550	6,219,000	6,337,298	0	(2,517)	0	0	4.800	4.669	MS	87,895	298,512	05/29/2019	03/15/2047
444859-BL-5	HUMANA INC CORPORATE			2	2.C FE	16,545,615	114.6150	18,814,052	16,415,000	16,539,085	0	(2,569)	0	0	3.950	3.904	FA	244,948	648,393	08/08/2019	08/15/2049
44569*-BK-6	Hunt Oil Company Series C Senior Note				4.B	18,450,000	89.9440	16,594,722	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
44569*-BR-1	Hunt Oil Company Senior Note				4.B	9,810,000	69.8910	6,856,295	9,810,000	9,810,000	0	0	0	0	4.230	4.230	MN	56,481	414,963	11/12/2014	11/13/2029
44644A-AB-3	HUNTINGTON NATL BK CORPORATE			2	1.G FE	6,145,119	101.0880	6,186,586	6,120,000	6,124,514	0	(8,586)	0	0	2.500	2.355	FA	61,200	153,000	07/24/2019	08/07/2022
44644A-AE-7	HUNTINGTON NATL BK BANK NOTE			2	1.G FE	22,041,465	104.4370	23,305,117	22,315,000	22,210,985	0	55,440	0	0	3.550	3.823	AO	187,043	792,183	10/18/2018	10/06/2023
44644A-AH-0	HUNTINGTON NATL BK BANK NOTE			2	1.G FE	2,318,400	100.3880	2,308,924	2,300,000	2,301,073	0	(6,496)	0	0	3.125	2.835	AO	17,969	71,875	04/03/2019	04/01/2022
44644M-AA-9	HUNTINGTON NATL BK CORPORATE			2	1.G FE	45,961,360	100.8990	46,413,367	46,000,000	45,985,438	0	12,873	0	0	1.800	1.829	FA	340,400	828,000	01/28/2020	02/03/2023
44855#-AX-8	Hy Vee, Inc. Senior Note				2.B	20,012,558	101.8870	20,377,479	20,000,000	20,003,515	0	(3,592)	0	0	3.250	3.232	MJSD	30,694	650,000	06/03/2019	12/14/2022
44855#-AY-6	Hy Vee, Inc. Senior Note				2.B	2,800,000	111.1390	3,111,883	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	120,120	12/13/2013	12/13/2028
44855#-AZ-3	Hy Vee, Inc. Senior Note				2.B	5,300,000	109.1600	5,785,495	5,300,000	5,300,000	0	0	0	0	3.880	3.899	MJSD	9,140	205,640	12/15/2014	12/17/2029
44855#-BA-7	Hy Vee, Inc. Senior Unsecured Note				2.B	20,000,000	110.4650	22,092,932	20,000,000	20,000,000	0	0	0	0	4.000	4.000	MJSD	44,444	800,000	12/11/2015	12/11/2030
44855#-BB-5	Hy Vee, Inc. Senior Unsecured Note				2.B	10,000,000	103.5000	10,350,000	10,000,000	10,000,000	0	0	0	0	3.430	3.445	MJSD	1,906	343,000	12/29/2015	12/15/2023
44855#-BE-9	Hy Vee, Inc. Senior Unsecured Note				2.B	9,642,111	106.4620	9,434,090	8,861,429	9,564,558	0	(77,553)	0	0	4.100	1.359	MJSD	16,147	181,659	09/01/2021	12/15/2024
44855#-BK-5	Hy Vee, Inc. Sr. Unsecured				2.A Z	13,000,000	99.3870	12,920,301	13,000,000	13,000,000	0	0	0	0	2.100	2.100	MJSD	10,617	0	12/17/2021	12/15/2026
44855#-BL-3	Hy Vee, Inc. Sr. Unsecured				2.A Z	5,000,000	99.6640	4,983,204	5,000,000	5,000,000	0	0	0	0	2.300	2.300	MJSD	4,472	0	12/17/2021	12/15/2027
44860#-AG-8	Hybrid Design Associates LLC PIK Trackin				6. Z	0	88.4030	0	0	0	0	0	0	0	2.000	2.108	MJSD	0	22,857	03/27/2019	01/07/2022
449298-AD-6	ICRE REIT HLDGS Senior Note				2.B	25,345,224	102.8890	26,074,547	25,342,396	25,342,932	0	(435)	0	0	3.820	3.820	MON	61,850	968,080	04/01/2016	03/08/2023
449298-AE-4	ICRE REIT HLDGS Senior Note				2.B	15,038,011	103.3630	15,550,715	15,044,721	15,043,178	0	981	0	0	3.650	3.658	MON	45,761	549,132	04/01/2016	07/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project				3.B YE	14,221,540	106.1350	15,160,863	14,284,532	14,231,409	0	1,959	0	0	4.380	4.458	MS	158,154	625,662	05/01/2018	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project				3.B YE	4,387,100	112.2090	4,922,716	4,387,100	4,387,100	0	0	0	0	5.100	5.101	MS	56,557	223,742	11/02/2018	09/30/2036
450636-B*-5	ITR CONCESSION CO LLC Senior Secured Not				2.B FE	2,771,257	106.2980	2,699,858	2,539,886	2,759,432	0	(11,825)	0	0	3.760	2.165	AO	19,365	47,750	09/01/2021	10/18/2027
450636-C#-0	ITR CONCESSION CO LLC Sr. Secured				2.B FE	11,600,000	103.2200	11,973,486	11,600,000	11,600,000	0	0	0	0	3.250	3.250	AO	76,447	377,000	12/10/2019	12/10/2031
450636-C@-2	ITR CONCESSION CO LLC Sr. Secured				2.B FE	33,620,000	102.6850	34,522,562	33,620,000	33,620,000	0	0	0	0	3.150	3.150	AO	214,748	1,059,030	12/10/2019	12/10/2029
45138L-BA-0	IDAHO PWR CO CORPORATE			2	1.E FE	3,497,690	115.5900	4,045,650	3,500,000	3,497,909	0	58	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
45138L-BD-4	IDAHO PWR CO CORPORATE			2	1.G FE	1,324,645	113.0860	1,653,317	1,462,000	1,341,335	0	3,028	0	0	3.650	4.211	MS	17,788	53,363	11/17/2015	03/01/2045
45138L-BF-9	IDAHO PWR CO CORPORATE			2	1.G FE	20,746,180	124.2420	21,177,049	17,045,000	20,641,457	0	(71,929)	0	0	4.200	3.010	MS	238,630	539,910	10/18/2021	03/01/2048
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec				3.B YE	4,024,119	103.5820	4,168,270	4,024,119	4,024,119	0	0	0	0	5.800	5.799	MS	58,998	233,399	05/19/2016	03/31/2023
45168D-B*-4	Idexx Laboratories Inc. Senior Note				2.B	38,079,594	103.9010	36,885,026	35,500,000	37,031,242	0	(577,618)	0	0	3.760	2.021	JJ	593,244	1,334,800	03/02/2020	07/22/2024
45168D-C@-1	Idexx Laboratories Inc. Senior Unsecured				2.B	70,960,000	102.7930	73,706,371	71,704,027	71,704,027	0	0	0	(5,444,638)	1.785	1.785	JD	46,219	1,301,667	06/18/2015	06/18/2025
45168D-D@-0	Idexx Laboratories Inc. Sr. Unsecured				2.B	1,000,000	96.8150	968,145	1,000,000	1,000,000	0	0	0	0	2.500	2.500	AO	5,347	25,000	04/14/2020	04/14/2030
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			2	1.E FE	30,888,740	132.1040	35,693,180	27,019,000	30,074,381	0	(104,197)	0	0	4.875	4.023	MS	387,835	1,317,176	04/01/2016	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE			2	1.E FE	49,446,199	117.3640	59,198,402	50,440,000	49,582,390	0	25,538	0	0	3.900	4.020	MS	655,720	1,967,160	12/19/2016	09/01/2042
454889-AM-8	INDIANA MICH PWR CO CORPORATE				1.G FE	2,833,281	136.0290	3,149,071	2,315,000	2,765,791	0	(20,664)	0	0	6.050	4.292	MS	41,239	140,058	07/23/2018	03/15/2037
454889-AQ-9	INDIANA MICH PWR CO CORPORATE			2	1.G FE	13,599,529	123.6100	16,891,307	13,665,000	13,605,725	0	1,297	0	0	4.550	4.579	MS	183,073	621,758	03/01/2016	03/15/2046
454889-AT-3	INDIANA MICH PWR CO CORPORATE			2	1.G FE	4,067,480	119.1370	4,765,480	4,000,000	4,063,260	0	(1,326)	0	0	4.250	4.150	FA	64,222	170,000	08/31/2018	08/15/2048
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				1.G FE	4,967,900	133.6800	6,684,000	5,000,000	4,976,795	0	926	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.G FE	1,277,832	121.1670	1,454,004	1,200,000	1,266,558	0	(2,140)	0	0	4.875	4.444	MN	9,750	58,500	02/23/2016	11/01/2041
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.G FE	11,980,800	123.6070	14,832,840	12,000,000	11,983,402	0	432	0	0	4.650	4.660	JD	46,500	558,000	06/03/2013	06/01/2043
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.F FE	33,212,056	125.4030	40,906,459	32,620,000	33,144,344	0	(12,656)	0	0	4.700	4.586	MS	511,047	1,533,140	04/26/2018	09/01/2045
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.F FE	3,098,931	117.8050	3,727,350	3,164,000	3,104,046	0	1,291	0	0	4.050	4.171	MN	21,357	128,142	08/30/2018	05/01/2046
45639*-AA-2	Industrial US Holdings, Inc Sr. Unsecure				3.A	61,500,000	98.0200	60,282,001	61,500,000	61,500,000	0	0	0	0	3.000	3.000	FMAN	210,125	1,845,000	11/20/2020	11/20/2035
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN				2.B FE	9,002,827	104.6880	9,395,748	8,975,000	8,980,063	0	(3,413)	0	0	4.250	4.208	JD	16,953	381,438	06/13/2014	06/15/2023
45687A-AP-7	INGERSOLL-RAND CO. CORPORATE			2	2.B FE	16,096,262	109.2800	15,984,386	14,627,000	16,071,648	0	(24,614)	0	0	3.750	2.090	FA	198,074	37,500	12/17/2021	08/21/2028
457030-AK-0	INGLES MKTS INC CORPORATE			2	3.B FE	496,650	101.1620	505,810	500,000	496,679	0	29	0	0	4.000	4.085	JD	889	9,889	11/23/2021	06/15/2031
45772@-AC-3	Innovative Solar 42, LLC Debt in a Proje				3.A YE	17,668,710	105.6030	18,658,674	17,668,710	17,668,710	0	0	0	0	4.200	4.221	MJSD	2,061	742,086	04/04/2017	02/28/2033
458140-AM-2	INTEL CORP CORPORATE				1.E FE	1,072,600	102.0720	1,079,922	1,058,000	1,060,197	0	(2,252)	0	0	2.700	2.478	JD	1,270	28,566	02/23/2016	12/15/2022
458140-BC-3	INTEL CORP CORP FLOATER				1.E FE	9,852,000	100.0760	10,007,610	10,000,000	9,974,533	0	70,885	0	0	0.504	2.801	FMAN	7,005	53,266	04/03/2020	05/11/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP CORPORATE				1.G FE	16,888,570	105.4440	17,329,721	16,435,000	16,615,130	0	(96,704)	0	0	4.000	3.361	AO	138,784	657,400	04/03/2019	10/15/2023
45866F-AD-6	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	1.G FE	2,461,061	108.0690	2,539,622	2,350,000	2,402,229	0	(13,296)	0	0	3.750	3.102	JD	7,344	88,125	04/21/2017	12/01/2025
45866F-AG-9	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	1.G FE	17,152,580	103.9970	17,861,485	17,175,000	17,166,721	0	4,086	0	0	3.450	3.476	MS	164,594	592,538	01/08/2019	09/21/2023
459200-AM-3	IBM CORP DEBENTURES				1.G FE	24,703,036	120.5670	25,983,394	21,551,000	23,346,106	0	(431,665)	0	0	7.000	4.565	AO	255,619	1,508,570	03/30/2020	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1.G FE	6,054,602	147.8690	9,167,878	6,200,000	6,071,903	0	1,587	0	0	7.000	7.175	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1.G FE	1,405,834	122.5860	1,691,687	1,380,000	1,388,775	0	(1,298)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES				1.G FE	3,202,890	126.0160	3,780,480	3,000,000	3,084,576	0	(11,355)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GS-4	IBM CORP CORPORATE				1.G FE	21,010,000	136.9670	28,776,767	21,010,000	21,010,000	0	0	0	0	5.600	5.600	MN	101,315	1,176,560	11/30/2009	11/30/2039
459200-HF-1	IBM CORP CORP				1.G FE	1,354,811	115.2680	1,688,676	1,465,000	1,369,964	0	2,786	0	0	4.000	4.488	JD	1,791	58,600	12/07/2015	06/20/2042
459200-HP-9	IBM CORP CORPORATE				1.G FE	10,142,440	103.9690	10,578,846	10,175,000	10,168,881	0	3,577	0	0	3.375	3.413	FA	143,086	343,406	07/29/2013	08/01/2023
459200-HU-8	IBM CORP CORPORATE				1.G FE	20,956,320	105.4110	22,136,310	21,000,000	20,988,800	0	4,736	0	0	3.625	3.650	FA	293,927	761,250	02/06/2014	02/12/2024
459200-JX-0	IBM CORP CORPORATE				1.G FE	7,495,950	100.8900	7,566,751	7,500,000	7,499,187	0	1,230	0	0	2.850	2.869	MN	28,500	213,750	05/08/2019	05/13/2022
459200-JZ-5	IBM CORP CORPORATE				1.G FE	33,033,925	107.0600	35,340,506	33,010,000	33,025,974	0	(3,660)	0	0	3.300	3.287	MN	139,192	1,089,330	10/22/2019	05/15/2026
459200-KA-8	IBM CORP CORPORATE				1.G FE	7,517,440	108.7790	7,614,530	7,000,000	7,409,898	0	(49,802)	0	0	3.500	2.621	MN	31,306	245,000	10/18/2019	05/15/2029
459506-AP-6	Intl Flavors & Fragrances CORPORATE			2	2.B FE	1,286,761	98.4860	1,260,621	1,280,000	1,286,100	0	(660)	0	0	1.832	1.742	AO	4,950	11,725	05/14/2021	10/15/2027
460146-CC-5	INTL PAPER CORP CORPORATE				2.B FE	2,557,363	163.6530	2,863,928	1,750,000	2,399,297	0	(24,259)	0	0	8.700	5.294	JD	6,767	152,250	04/08/2014	06/15/2038
460146-CH-4	INTL PAPER CORP CORPORATE			2	2.B FE	17,302,596	138.4180	19,492,066	14,082,000	16,673,023	0	(81,911)	0	0	6.000	4.559	MN	107,962	844,920	10/31/2012	11/15/2041
460146-CK-7	INTL PAPER CORP CORPORATE			2	2.B FE	1,631,194	126.3800	2,009,442	1,590,000	1,625,799	0	(925)	0	0	4.800	4.635	JD	3,392	76,320	04/27/2015	06/15/2044
460146-CN-1	INTL PAPER CORP CORPORATE			2	2.B FE	4,647,907	132.7990	6,343,808	4,777,000	4,660,031	0	2,295	0	0	5.150	5.330	MN	31,435	246,016	12/21/2015	05/15/2046
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				2.A FE	9,965,400	128.7410	12,874,100	10,000,000	9,976,891	0	1,151	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE			2	2.A FE	1,227,411	124.7150	1,527,759	1,225,000	1,226,952	0	(56)	0	0	4.700	4.687	AO	12,155	57,575	10/07/2013	10/15/2043
461070-AN-4	INTERSTATE POWER & LIGHT CORPORATE			2	2.A FE	2,068,744	113.1080	2,601,484	2,300,000	2,090,428	0	4,687	0	0	3.700	4.302	MS	25,057	85,100	12/19/2016	09/15/2046
461070-AP-9	INTERSTATE POWER & LIGHT CORPORATE			2	2.A FE	6,518,926	111.3510	6,380,412	5,730,000	6,449,012	0	(69,914)	0	0	4.100	2.026	MS	61,995	117,465	04/23/2021	09/26/2028
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec				1.G	11,072,011	112.8620	12,496,125	11,072,011	11,072,011	0	0	0	0	5.500	5.427	JAN	578,513	619,110	05/31/2012	01/24/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note				1.G	5,211,251	112.8620	5,881,537	5,211,251	5,211,251	0	0	0	0	5.500	5.424	JAN	272,288	249,903	01/24/2021	01/24/2031
46124H-AC-0	INTUIT INC. CORPORATE			2	1.G FE	72,763,027	97.9970	71,088,004	72,541,000	72,715,623	0	(32,000)	0	0	1.350	1.302	JJ	451,568	1,022,828	07/08/2020	07/15/2027
46124H-AD-8	INTUIT INC. CORPORATE			2	1.G FE	10,320,937	96.7030	9,895,618	10,233,000	10,308,624	0	(8,544)	0	0	1.650	1.554	JJ	77,856	176,349	07/28/2020	07/15/2030
46270B-AA-9	IRET Properties Sr. Unsecured				2.C YE	16,000,000	104.4180	16,706,893	16,000,000	16,000,000	0	0	0	0	3.840	3.840	MJSD	30,720	614,400	09/13/2019	09/13/2029
46270B-AC-5	IRET Properties Sr. Unsecured				2.C YE	11,500,000	103.5950	11,913,474	11,500,000	11,500,000	0	0	0	0	3.690	3.705	MJSD	21,218	424,350	09/30/2019	09/30/2028
46301*-AA-7	Ironbound Studios, LLC Secured Promissor				5.B GI	900,000	0.0000	1	1,807,986	900,000	0	0	0	0	8.000	39.797	MJSD	0	0	12/31/2017	12/31/2020
463556-A@-9	Iroquois Gas Transmission Syst Senior Un				2.A	11,890,000	113.6080	13,508,002	11,890,000	11,890,000	0	0	0	0	4.120	4.120	JD	21,772	489,868	05/09/2019	05/09/2034
463556-AD-2	Iroquois Gas Transmission Syst Senior No				2.A FE	1,600,810	111.3970	1,712,303	1,537,124	1,599,083	0	(1,728)	0	0	6.100	4.563	AO	15,888	56,063	12/01/2021	10/31/2027
46361*-BG-0	Irvine/Land Co LLC Senior Note				1.E FE	2,380,000	105.5570	2,512,252	2,380,000	2,380,000	0	0	0	0	3.650	3.650	FA	33,783	86,870	08/11/2014	08/11/2026
46361*-BH-8	Irvine/Land Co LLC Senior Note				1.E FE	29,620,000	107.0850	31,718,438	29,620,000	29,619,975	0	0	0	0	3.780	3.780	FA	435,414	1,119,636	08/11/2014	08/13/2029
464287-24-2	ISHARES COM	*			2.A	344,731,484	132.5200	340,211,970	2,567,250	340,211,970	(6,490,658)	841,067	0	0	0.000	0.000	N/A	0	4,961,069	09/10/2021	
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2.B FE	4,995,500	133.9360	6,696,800	5,000,000	4,996,077	0	132	0	0	6.375	6.382	MS	80,573	318,750	10/04/2006	09/30/2036
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE				1.F FE	7,784,606	145.8430	9,341,244	6,405,000	7,460,283	0	(41,653)	0	0	6.400	4.916	MN	52,379	409,920	04/27/2015	05/15/2038
46625H-HV-5	JP MORGAN CHASE & CO CORPORATE				1.F FE	8,338,379	136.5840	9,297,273	6,807,000	8,097,885	0	(45,320)	0	0	5.500	4.046	AO	79,037	374,385	09/20/2016	10/15/2040
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE				1.F FE	34,583,175	139.2070	37,793,308	27,149,000	33,501,862	0	(214,307)	0	0	5.600	3.880	JJ	701,048	1,520,344	08/08/2016	07/15/2041
46625H-JM-3	JP MORGAN CHASE & CO CORPORATE				1.G FE	2,677,570	139.5350	3,111,631	2,230,000	2,615,234	0	(10,527)	0	0	5.625	4.380	FA	47,039	125,438	04/27/2015	08/16/2043
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE				1.F FE	15,451,611	131.4360	18,784,833	14,292,000	15,297,867	0	(26,842)	0	0	4.850	4.350	FA	288,817	693,162	12/07/2015	02/01/2044
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE				1.G FE	32,272,200	110.3520	33,274,439	30,153,000	31,621,861	0	(271,385)	0	0	4.125	3.056	JD	55,281	1,243,811	07/26/2019	12/15/2026
46625H-LL-2	JP MORGAN CHASE & CO CORPORATE				1.G FE	6,331,000	130.9150	6,545,750	5,000,000	6,262,881	0	(34,923)	0	0	4.950	3.380	JD	20,625	247,500	01/03/2020	06/01/2045
46625H-NJ-5	JP MORGAN CHASE & CO CORPORATE				1.G FE	45,671,828	112.0410	46,412,984	41,425,000	44,573,013	0	(498,096)	0	0	4.250	2.809	AO	440,141	1,760,563	10/24/2019	10/01/2027
46625H-RV-4	JP MORGAN CHASE & CO CORPORATE			2	1.F FE	1,543,950	105.6420	1,584,630	1,500,000	1,529,648	0	(6,155)	0	0	2.950	2.483	AO	11,063	44,250	08/19/2019	10/01/2026
46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	78,316,353	122.1750	95,615,377	78,261,000	78,303,779	0	(1,381)	0	0	4.260	4.255	FA	1,194,654	3,333,919	03/18/2019	02/22/2048
46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	8,987,540	113.3410	10,540,713	9,300,000	9,019,322	0	12,027	0	0	3.882	4.140	JJ	157,447	361,026	01/10/2019	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	38,781,805	118.5940	42,967,792	36,231,000	38,677,740	0	(70,788)	0	0	4.032	3.590	JJ	637,086	1,460,834	02/28/2020	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	69,266,270	117.3770	77,865,554	66,338,000	69,109,596	0	(123,186)	0	0	3.964	3.652	MN	336,009	2,629,638	04/05/2021	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	41,854,183	116.3910	49,341,637	42,393,000	41,906,844	0	6,792	0	0	3.897	3.959	JJ	725,069	1,652,055	06/05/2020	01/23/2049
46647P-AX-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	1,000,000	113.6480	1,136,480	1,000,000	1,000,000	0	0	0	0	4.452	4.124	JD	3,215	44,520	11/28/2018	12/05/2029
46647P-BD-7	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	2,100,000	109.1540	2,292,234	2,100,000	2,100,000	0	0	0	0	3.702	3.528	MN	11,877	77,742	04/29/2019	05/06/2030
46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	20,000,000	103.5210	20,704,200	20,000,000	20,000,000	0	0	0	0	3.109	3.096	AO	119,178	621,800	04/15/2020	04/22/2051
46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	19,431,450	107.7890	20,835,614	19,330,000	19,426,701	0	(4,749)	0	0	3.328	3.269	AO	123,300	321,651	05/04/2021	04/22/2052
46648@-AD-1	Huber, J.M. Corporation SRNT				3.A	24,149,802	116.8970	26,296,532	22,495,479	24,069,843	0	(79,959)	0	0	7.400	5.904	AO	282,068	1,349,741	09/01/2021	10/30/2027
46650C-AB-5	JBS USA FOOD CO CORPORATE			2	2.C FE	17,694,375	104.6350	17,526,363	16,750,000	17,494,918	0	(199,457)	0	0	5.750	2.711	JJ	444,108	0	08/25/2021	01/15/2028
46659*-AA-5	JM Family Enterprises, Inc. Senior Unsec				2.B	5,596,041	103.4950	5,487,554	5,302,263	5,565,765	0	(30,276)	0	0	3.310	1.511	MN	29,251	87,752	09/01/2021	11/01/2024
46659*-AB-3	JM Family Enterprises, Inc. Senior Unsec				2.B	4,121,188	104.8420	4,015,507	3,830,062	4,106,438	0	(14,750)	0	0	3.540	2.214	MN	22,597	67,792	09/01/2021	11/01/2027
46659*-AF-4	JM Family Enterprises, Inc. Sr. Unsecure				2.B	30,000,000	103.2080	30,962,326	30,000,000	30,000,000	0	0	0	0	3.290	3.290	FA	348,192	987,000	02/24/2020	08/24/2030
46659*-AG-2	JM Family Enterprises, Inc. Sr. Unsecure				2.B	2,120,000	103.9330	2,203,375	2,120,000	2,120,000	0	0	0	0	3.390	3.390	FA	25,353	71,868	02/24/2020	02/24/2032
46659*-AH-0	JM Family Enterprises, Inc. Sr. Unsecure				2.B	49,000,000	105.0260	51,462,605	49,000,000	49,000,000	0	0	0	0	3.490	3.490	FA	603,285	1,710,100	02/24/2020	02/24/2035
46663#-AA-5	J-POWER USA Generation Capital Senior Se				3.C YE	7,537,500	105.6730	7,965,125	7,537,500	7,537,500	0	0	0	0	5.400	5.440	JAJO	68,968	407,025	10/25/2017	10/25/2024
46816*-AA-5	Jackson Generation, LLC Debt in a Projec				4.A YE	33,025,000	108.8290	35,940,839	33,025,000	33,025,000	0	0	0	0	5.600	5.637	MJSD	5,137	1,849,400	06/26/2019	06/30/2027
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No				2.C	600,000	102.7330	616,398	600,000	600,000	0	0	0	0	5.090	5.121	JAJO	7,211	30,540	10/06/2010	10/06/2022
476556-DB-8	JERSEY CENTRAL PWR & LT CORPORATE			2	2.B FE	10,261,440	106.1780	10,193,088	9,600,000	9,803,687	0	(97,050)	0	0	4.700	3.586	AO	112,800	451,200	12/05/2016	04/01/2024
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE			2	2.B FE	8,164,851	108.4640	8,206,386	7,566,000	7,945,900	0	(94,866)	0	0	4.300	2.880	JJ	150,017	325,338	07/06/2020	01/15/2026
476556-DD-4	JERSEY CENTRAL PWR & LT CORPORATE			2	2.B FE	3,325,862	101.8680	3,397,298	3,335,000	3,326,129	0	267	0	0	2.750	2.780	MS	30,571	20,635	06/08/2021	03/01/2032
478115-AF-5	JOHNS HOPKINS UNIVERSITY CORPORATE			2	1.C FE	5,134,240	101.7860	5,180,907	5,090,000	5,133,413	0	(704)	0	0	2.813	2.775	JJ	71,591	143,182	10/14/2020	01/01/2060
478160-AN-4	JOHNSON & JOHNSON CORPORATE				1.A FE	8,835,632	144.5820	11,751,625	8,128,000	8,634,942	0	(21,583)	0	0	5.950	5.342	FA	182,699	483,616	04/01/2016	08/15/2037
478160-AT-1	JOHNSON & JOHNSON CORPORATE				1.A FE	54,705,461	145.1680	71,109,093	48,984,000	53,355,196	0	(175,565)	0	0	5.850	5.031	JJ	1,321,343	2,865,564	04/01/2016	07/15/2038
478160-AV-6	JOHNSON & JOHNSON CORPORATE				1.A FE	8,902,671	128.6320	10,805,088	8,400,000	8,818,223	0	(14,914)	0	0	4.500	4.112	MS	126,000	378,000	03/22/2016	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE				1.A FE	27,224,068	133.8070	34,201,069	25,560,000	26,916,186	0	(44,552)	0	0	4.850	4.435	MN	158,401	1,239,660	12/07/2015	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			2	1.A FE	10,559,785	123.0850	13,071,627	10,620,000	10,577,711	0	2,624	0	0	4.375	4.418	JD	33,556	464,625	12/03/2013	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE			2	1.A FE	64,090,214	127.6980	80,475,280	63,020,000	63,939,215	0	(27,344)	0	0	4.500	4.391	JD	204,815	2,835,900	10/06/2015	12/05/2043
478160-BU-7	JOHNSON & JOHNSON CORPORATE			2	1.A FE	1,327,991	114.5430	1,529,149	1,335,000	1,329,503	0	291	0	0	3.550	3.587	MS	15,798	47,393	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON CORPORATE			2	1.A FE	11,260,160	118.1030	12,991,330	11,000,000	11,231,629	0	(6,187)	0	0	3.700	3.567	MS	135,667	407,000	03/19/2020	03/01/2046
478160-CE-2	JOHNSON & JOHNSON CORPORATE			2	1.A FE	5,670,986	107.0470	5,352,350	5,000,000	5,525,191	0	(104,289)	0	0	2.950	0.771	MS	48,347	147,500	08/06/2020	03/03/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-CS-1	JOHNSON & JOHNSON CORPORATE			2	1.A FE	188,315	93.6090	177,857	190,000	188,366	0	40	0	0	2.250	2.291	MS	1,425	4,346	08/20/2020	09/01/2050
478160-CT-9	JOHNSON & JOHNSON CORPORATE			2	1.A FE	2,429,591	94.9500	2,331,023	2,455,000	2,430,066	0	383	0	0	2.450	2.491	MS	20,049	61,150	08/20/2020	09/01/2060
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1.G FE	44,626,090	127.0450	57,297,295	45,100,000	44,725,762	0	11,973	0	0	4.800	4.868	MS	721,600	2,164,800	12/05/2013	09/01/2040
48021P-A*-9	Jones Lang LaSalle Finance B.V Senior Un				2.A	7,190,941	103.9270	7,544,305	7,259,243	7,259,243	0	0	0	(551,210)	1.960	1.960	MN	18,180	147,348	06/27/2017	06/28/2027
48021P-A@-7	Jones Lang LaSalle Finance B.V Senior Un				2.A	15,316,900	105.5010	16,312,935	15,462,387	15,462,387	0	0	0	(1,174,092)	2.210	2.210	MN	43,664	353,889	06/27/2017	06/27/2029
48104*-AA-2	Joshua Green Corp and 4th Ave Senior Sec				2.A FE	1,000,000	106.7190	1,067,190	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	17,493	38,400	07/17/2017	07/19/2032
48104*-AB-0	Joshua Green Corp and 4th Ave Senior Sec				2.A FE	1,000,000	108.9140	1,089,141	1,000,000	1,000,000	0	0	0	0	4.080	4.080	MS	12,240	40,800	03/13/2018	03/14/2033
48121@-AA-9	JRD Holdings LLC Senior Note				2.B PL	1,001,429	100.9420	1,010,867	1,001,429	1,001,429	0	0	0	0	4.040	4.039	AO	6,855	40,458	04/30/2012	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note				2.B PL	3,210,000	102.9210	3,303,754	3,210,000	3,210,000	0	0	0	0	4.130	4.129	MS	34,616	132,573	03/27/2014	03/27/2024
48121@-AH-4	JRD Holdings LLC Sr. Unsecured				2.B PL	3,404,415	99.0200	3,380,041	3,413,490	3,404,718	0	302	0	0	2.630	2.663	MN	10,723	59,352	09/01/2021	11/18/2030
48121@-AJ-0	JRD Holdings LLC Sr. Unsecured				2.B PL	14,950,000	98.6790	14,752,561	14,950,000	14,950,000	0	0	0	0	2.730	2.730	MN	48,749	408,135	11/18/2020	11/18/2032
48121@-AQ-4	JRD Holdings LLC Sr. Unsecured				2.B PL	9,000,000	98.5300	8,867,705	9,000,000	9,000,000	0	0	0	0	2.980	2.980	AO	57,365	0	10/14/2021	10/14/2036
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE				1.F FE	24,731,922	136.4180	29,841,438	21,875,000	24,333,273	0	(79,977)	0	0	5.400	4.516	JJ	574,219	1,181,250	09/20/2016	01/06/2042
48203R-AD-6	Juniper Networks Inc CORPORATE				2.B FE	5,921,305	132.5180	6,625,900	5,000,000	5,743,663	0	(23,292)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur				2.B FE	12,880,923	99.9260	12,871,401	12,880,923	12,880,923	0	0	0	0	3.120	3.140	MON	17,862	387,372	12/28/2020	12/31/2035
48277@-AA-1	KSI II Finco, LLC Debt in a Project				2.B Z	10,776,357	100.0440	10,781,125	10,776,357	10,776,357	0	0	0	0	2.800	2.810	MJSD	13,411	39,394	10/28/2021	09/15/2031
48282T-A*-5	Kadant Inc Senior Unsecured Note				3.A	5,000,000	109.1460	5,457,315	5,000,000	5,000,000	0	0	0	0	4.900	4.899	JD	11,569	245,000	12/14/2018	12/14/2028
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				1.F FE	4,969,957	134.2490	6,712,450	5,000,000	4,979,175	0	914	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	10,412,445	132.9960	12,634,620	9,500,000	10,279,115	0	(24,722)	0	0	5.300	4.649	AO	125,875	503,500	06/01/2016	10/01/2041
485134-BN-9	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	544,797	102.0470	561,259	550,000	549,029	0	763	0	0	3.150	3.298	MS	5,101	17,325	12/22/2015	03/15/2023
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	14,200,455	119.5750	15,425,175	12,900,000	14,143,295	0	(34,502)	0	0	4.200	3.582	JD	24,080	541,800	02/24/2020	06/15/2047
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	15,785,729	120.2040	18,310,675	15,233,000	15,760,286	0	(11,946)	0	0	4.200	3.981	MS	188,381	639,786	03/18/2020	03/15/2048
485134-BS-8	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	57,971,542	119.3410	61,949,913	51,910,000	57,713,258	0	(139,427)	0	0	4.125	3.463	AO	535,322	2,141,288	02/24/2020	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	6,650,192	116.5930	7,928,324	6,800,000	6,670,368	0	2,974	0	0	4.300	4.425	MN	37,362	292,400	01/22/2021	05/15/2043
485170-AS-3	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	4,284,200	128.0770	5,123,080	4,000,000	4,266,989	0	(6,483)	0	0	4.950	4.483	FA	74,800	198,000	03/26/2019	08/15/2045
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	5,061,854	102.3610	5,118,050	5,000,000	5,011,434	0	(9,860)	0	0	3.000	2.792	MN	19,167	150,000	07/26/2016	05/15/2023
485170-BB-9	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	46,962,102	125.6950	58,115,083	46,235,000	46,926,079	0	(15,662)	0	0	4.700	4.596	MN	362,174	2,173,045	06/26/2019	05/01/2048
485170-BE-3	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	2,122,173	107.1360	2,324,851	2,170,000	2,123,643	0	925	0	0	3.500	3.621	MN	12,658	75,950	05/12/2020	05/01/2050
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE			2	1.F FE	3,699,196	119.5930	4,349,597	3,637,000	3,691,651	0	(1,487)	0	0	4.300	4.195	JJ	72,114	156,391	03/23/2017	07/15/2044
486606-L@-3	Kayne Anderson Energy Senior Note				1.A FE	1,000,000	101.3110	1,013,113	1,000,000	1,000,000	0	0	0	0	3.260	3.260	JD	1,087	32,600	10/29/2014	10/31/2022
48666K-AY-5	KB HOME CORPORATE			2	3.B FE	1,072,500	109.0970	1,090,970	1,000,000	1,067,620	0	(4,880)	0	0	4.800	3.741	MN	6,133	24,000	05/18/2021	11/15/2029
48666K-AZ-2	KB HOME CORPORATE			2	3.B FE	3,570,330	103.8430	3,686,427	3,550,000	3,569,888	0	(442)	0	0	4.000	3.924	JD	6,311	73,367	10/08/2021	06/15/2031
487836-AT-5	KELLOGG COMPANY DEBENTURES				2.B FE	25,666,758	141.0770	35,269,250	25,000,000	25,358,294	0	(28,053)	0	0	7.450	7.228	AO	465,625	1,862,500	05/24/2004	04/01/2031
487836-BW-7	KELLOGG COMPANY CORPORATE			2	2.B FE	492,520	113.2690	566,345	500,000	494,679	0	704	0	0	4.300	4.493	MN	2,747	21,500	10/04/2018	05/15/2028
48837@-AA-4	Kemin Industries Inc. Senior Note				2.C YE	1,343,773	101.0090	1,339,930	1,326,542	1,341,012	0	(2,761)	0	0	3.790	1.262	MJSD	3,352	25,138	09/01/2021	09/07/2022
48837@-AB-2	Kemin Industries Inc. Senior Note				2.C YE	3,750,000	102.8980	3,858,662	3,750,000	3,750,000	0	0	0	0	4.540	4.565	MJSD	11,350	170,250	01/31/2014	12/07/2023
48837@-AC-0	Kemin Industries Inc. Senior Secured				2.C YE	864,060	107.0820	860,481	803,571	862,787	0	(1,274)	0	0	4.530	2.447	JAJO	6,471	0	12/01/2021	04/27/2028
49063*-AB-7	Kent Nutrition Group Inc Senior Unsecure				2.C	3,782,006	104.9370	3,712,090	3,537,446	3,750,249	0	(31,757)	0	0	4.440	1.639	MJSD	6,981	78,531	09/01/2021	03/15/2026
49071*-AA-9	Kent Precision Food Group Inc Senior Uns				2.C	1,250,000	105.5170	1,318,960	1,250,000	1,250,000	0	0	0	0	3.910	3.929	MJSD	2,172	48,875	08/25/2016	12/15/2029
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	9,155,458	128.8270	11,075,257	8,597,000	9,071,771	0	(16,782)	0	0	5.125	4.666	MN	73,433	440,596	12/12/2016	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	27,881,136	122.1670	33,724,200	27,605,000	27,839,012	0	(6,739)	0	0	4.650	4.586	MN	164,020	1,283,633	01/07/2016	11/15/2043
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	42,649,401	117.9490	48,355,552	40,997,000	42,449,993	0	(36,969)	0	0	4.375	4.135	AO	448,405	1,793,619	08/28/2018	10/01/2045
49271V-AD-2	Keurig Dr Pepper Inc CORPORATE			2	2.B FE	1,384,722	131.0600	1,343,365	1,025,000	1,382,101	0	(2,622)	0	0	5.085	3.115	MN	5,212	26,061	09/14/2021	05/25/2048
49271V-AF-7	Keurig Dr Pepper Inc CORPORATE			2	2.B FE	5,843,350	113.9580	5,697,900	5,000,000	5,764,809	0	(78,541)	0	0	4.597	1.946	MN	22,985	229,850	04/26/2021	05/25/2028
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE			2	2.B FE	14,735,210	111.0190	14,231,526	12,819,000	14,720,230	0	(14,979)	0	0	3.800	3.009	MN	81,187	243,561	09/14/2021	05/01/2050
49271V-AM-2	Keurig Dr Pepper Inc CORPORATE			2	2.B FE	38,292,839	104.3280	38,888,262	37,275,000	38,284,687	0	(8,152)	0	0	3.350	3.202	MS	367,676	624,356	08/23/2021	03/15/2051
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2.A FE	1,751,980	126.5810	2,531,620	2,000,000	1,893,961	0	13,026	0	0	6.950	8.068	FA	57,917	139,000	09/09/1999	02/01/2028
49326E-EG-4	KEYCORP CORPORATE				2.A FE	3,061,200	112.1230	3,363,690	3,000,000	3,044,171	0	(6,074)	0	0	4.100	3.835	AO	20,842	123,000	01/31/2019	04/30/2028
49327M-2K-9	KEYBANK NA MONEY MARKET				1.G FE	11,660,739	106.3280	12,653,032	11,900,000	11,783,108	0	31,526	0	0	3.300	3.607	JD	32,725	392,700	01/25/2019	06/01/2025
49327M-2T-0	KEYBANK NA BANK NOTE				1.G FE	1,690,868	101.2710	1,772,243	1,750,000	1,737,984	0	16,575	0	0	2.300	3.293	MS	11,963	40,250	01/23/2019	09/14/2022
49327M-2U-7	KEYBANK NA BANK NOTE				1.G FE	9,800,904	103.0150	10,162,430	9,865,000	9,847,574	0	13,900	0	0	3.375	3.526	MS	105,432	332,944	06/27/2018	03/07/2023
49327M-2Z-6	KEYBANK NA BANK NOTE				1.G FE	37,482,375	100.6130	37,729,720	37,500,000	37,492,744	0	5,860	0	0	1.250	1.266	MS	144,531	468,750	03/05/2020	03/10/2023
49327V-2A-1	KEYBANK NA/CLEVELAND OH				2.A FE	3,367,798	106.2700	3,421,894	3,220,000	3,321,055	0	(21,472)	0	0	3.400	2.637	MN	12,469	109,480	10/10/2019	05/20/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49327V-2B-9	KEYBANK NA/CLEVELAND OH BANK NOTE			2	2.A FE	12,014,240	110.2260	13,116,894	11,900,000	11,986,543	0	(10,371)	0	0	3.900	3.783	AO	100,555	464,100	03/22/2019	04/13/2029
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				2.B FE	20,000,000	124.4330	24,886,600	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				2.A FE	10,166,898	131.9170	10,553,360	8,000,000	9,725,833	0	(57,490)	0	0	5.819	4.176	AO	116,380	465,520	01/01/2013	04/01/2041
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE				5.B GI	529,752	70.2580	372,193	529,752	529,752	0	0	0	0	13.000	13.000	JD	5,739	63,128	12/01/2021	06/01/2024
494368-AS-2	KIMBERLY CLARK CORP DEBENTURES				1.F FE	1,458,102	123.9470	1,420,433	1,146,000	1,446,048	0	(12,054)	0	0	6.375	1.758	JJ	36,529	0	09/27/2021	01/01/2028
494368-BC-6	KIMBERLY CLARK CORP CORPORATE				1.F FE	34,295,907	151.5170	38,022,835	25,094,765	31,836,257	0	(305,470)	0	0	6.625	4.233	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1.F FE	18,320,994	136.5100	25,151,968	18,425,000	18,341,264	0	2,416	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE				1.F FE	3,910,400	102.3310	4,093,240	4,000,000	3,985,811	0	9,671	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1.F FE	825,556	111.1860	961,759	865,000	832,590	0	946	0	0	3.700	3.961	JD	2,667	32,005	05/20/2013	06/01/2043
494368-BW-2	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	9,635,275	120.4040	9,162,744	7,610,000	9,541,831	0	(55,393)	0	0	3.900	2.519	MN	46,992	296,790	04/16/2020	05/04/2047
494368-BY-8	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	1,082,961	113.2980	1,091,060	963,000	1,059,623	0	(13,444)	0	0	3.950	2.299	MN	6,340	38,039	03/30/2020	11/01/2028
494368-CA-9	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	4,990,950	103.3300	5,166,500	5,000,000	4,991,317	0	196	0	0	2.875	2.884	FA	57,500	143,750	04/01/2020	02/07/2050
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	12,941,516	138.7870	18,003,450	12,972,000	12,949,124	0	739	0	0	6.950	6.968	JJ	415,717	901,554	06/18/2007	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	1,426,416	133.7920	2,341,360	1,750,000	1,461,485	0	7,026	0	0	6.500	8.293	MS	37,917	113,750	12/07/2015	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	7,010,727	132.5420	7,786,843	5,875,000	6,957,910	0	(35,589)	0	0	6.375	4.854	MS	124,844	374,531	06/26/2020	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	4,076,491	100.5760	4,103,501	4,080,000	4,079,544	0	196	0	0	4.150	4.160	MS	56,440	169,320	08/03/2011	03/01/2022
494550-BN-5	KINDER MORGAN ENERGY PARTNERS CORPORATE			2	2.B FE	170,112	116.7310	186,770	160,000	169,439	0	(282)	0	0	5.000	4.549	FA	3,022	8,000	07/15/2019	08/15/2042
49456B-AJ-0	Kinder Morgan Inc/DE CORPORATE			2	2.B FE	25,610,136	120.0190	28,300,480	23,580,000	25,502,258	0	(45,073)	0	0	5.050	4.486	FA	449,854	1,190,790	07/15/2019	02/15/2046
49456B-AQ-4	Kinder Morgan Inc/DE CORPORATE			2	2.B FE	6,053,551	124.1520	5,883,563	4,739,000	6,044,224	0	(9,327)	0	0	5.200	3.555	MS	82,143	0	09/14/2021	03/01/2048
49456B-AT-8	Kinder Morgan Inc/DE CORPORATE			2	2.B FE	1,679,383	101.4420	1,643,360	1,620,000	1,679,013	0	(370)	0	0	3.600	3.400	FA	22,032	0	09/14/2021	02/15/2051
49803#-AA-0	Kite Realty Group LP Senior Unsecured No				2.C	9,000,000	101.1580	9,104,187	9,000,000	9,000,000	0	0	0	0	4.230	4.230	MS	117,383	380,700	09/10/2015	09/11/2023
50050N-AA-1	Kontoor Brands Inc CORPORATE			2	3.C FE	500,000	100.0980	500,490	500,000	500,000	0	0	0	0	4.125	4.125	MN	2,464	0	11/30/2021	11/15/2029
50075N-AC-8	KRAFT FOODS INC BONDS				2.A FE	10,012,500	131.2080	13,120,800	10,000,000	10,006,013	0	(507)	0	0	6.500	6.490	MN	108,333	650,000	11/21/2001	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2.A FE	1,480,710	141.5990	1,557,589	1,100,000	1,388,130	0	(12,365)	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AW-4	KRAFT FOODS INC CORPORATE				2.A FE	934,234	139.1730	974,211	700,000	882,846	0	(6,900)	0	0	6.875	4.642	JJ	20,720	48,125	02/19/2013	01/26/2039
50076Q-AE-6	KRAFT FOODS INC CORP				3.A FE	23,229,923	124.4870	27,393,430	22,005,000	23,010,739	0	(29,407)	0	0	5.000	4.649	JD	82,519	1,100,250	06/04/2013	06/04/2042
50076Q-AN-6	KRAFT FOODS INC CORP				3.A FE	2,206,781	142.3570	2,434,313	1,710,000	2,121,728	0	(14,422)	0	0	6.500	4.536	FA	43,843	111,150	04/27/2015	02/09/2040
50076Q-AR-7	KRAFT FOODS INC CORP				3.A FE	29,645,668	146.1140	33,562,386	22,970,000	28,207,345	0	(194,739)	0	0	6.875	4.883	JJ	679,928	1,579,188	06/25/2013	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE			2	3.A FE	10,930,659	116.8160	14,210,666	12,165,000	11,009,483	0	23,366	0	0	4.375	5.054	JD	44,352	532,219	07/02/2018	06/01/2046
50077L-AT-3	KRAFT HEINZ FOODS CO CORPORATE			2	3.A FE	199,498	114.6890	229,378	200,000	199,647	0	40	0	0	4.625	4.654	JJ	3,880	9,250	09/12/2018	01/30/2029
50077L-AZ-9	KRAFT HEINZ FOODS CO CORPORATE			2	3.A FE	3,854,126	125.2460	4,897,119	3,910,000	3,854,966	0	840	0	0	4.875	4.969	AO	47,653	190,613	01/21/2021	10/01/2049
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2.A FE	17,951,679	135.4110	23,392,250	17,275,000	17,590,140	0	(33,012)	0	0	7.700	7.365	JD	110,848	1,330,175	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2.A FE	10,712,300	140.0920	14,009,200	10,000,000	10,385,000	0	(29,005)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE				2.A FE	1,010,360	147.4990	1,474,990	1,000,000	1,007,850	0	(262)	0	0	6.900	6.818	AO	14,567	69,000	03/20/2008	04/15/2038
501044-CQ-2	KROGER COMPANY CORPORATE			2	2.A FE	5,359,178	100.1110	5,245,816	5,240,000	5,239,543	0	(21,353)	0	0	3.400	2.984	AO	37,612	178,160	01/12/2016	04/15/2022
501044-CR-0	KROGER COMPANY CORPORATE			2	2.A FE	9,334,278	126.7440	10,538,762	8,315,000	9,132,629	0	(25,923)	0	0	5.000	4.259	AO	87,769	415,750	10/31/2012	04/15/2042
501044-CS-8	KROGER COMPANY CORPORATE			2	2.A FE	1,084,544	103.9110	1,127,434	1,085,000	1,084,889	0	50	0	0	3.850	3.855	FA	17,405	41,773	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE			2	2.A FE	11,701,409	130.2860	13,940,616	10,700,000	11,571,959	0	(24,285)	0	0	5.150	4.545	FA	229,604	551,050	01/28/2016	08/01/2043
501044-DF-5	KROGER COMPANY CORPORATE			2	2.A FE	12,067,397	111.4920	11,954,172	10,722,000	12,065,505	0	(1,892)	0	0	3.875	3.134	AO	87,712	0	12/09/2021	10/15/2046
501044-DG-3	KROGER COMPANY CORPORATE			2	2.A FE	10,050,687	121.8590	10,039,963	8,239,000	10,031,275	0	(19,412)	0	0	4.450	3.169	FA	152,765	118,237	09/14/2021	02/01/2047
501044-DN-8	KROGER COMPANY CORPORATE			2	2.B FE	2,876,604	115.6870	3,007,862	2,600,000	2,873,415	0	(2,466)	0	0	3.950	3.355	JJ	47,356	49,375	09/14/2021	01/15/2050
50152#-AD-9	Kwik Trip, Inc. Senior Secured				2.C PL	999,976	102.8620	1,024,377	995,876	998,878	0	(198)	0	0	3.500	3.468	FMAN	3,582	34,856	04/01/2016	02/24/2036
50152#-AH-0	Kwik Trip, Inc. Senior Secured				2.C PL	13,000,000	104.6000	13,598,005	13,000,000	13,000,000	0	0	0	0	3.650	3.650	FMAN	48,768	474,500	04/14/2017	05/24/2025
50152#-AJ-6	Kwik Trip, Inc. Senior Secured				2.C PL	25,750,000	106.9200	27,532,016	25,750,000	25,750,000	0	0	0	0	4.080	4.100	FMAN	107,978	1,050,600	05/31/2017	05/24/2033
50152#-AM-9	Kwik Trip, Inc. Sr. Secured				2.C PL	19,348,646	100.9990	19,437,446	19,245,129	19,344,084	0	(4,562)	0	0	3.000	2.915	FMAN	59,339	509,063	09/01/2021	08/24/2028
50157#-AA-0	Kysor Warren Epta U.S. Senior Unsecured				2.C	10,700,000	107.1350	11,463,497	10,700,000	10,700,000	0	0	0	0	4.300	4.300	AO	93,298	460,100	04/18/2019	04/18/2026
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note				2.B PL	4,631,997	109.2440	4,922,939	4,506,368	4,629,971	0	(2,026)	0	0	4.630	4.110	MJSD	580	184,178	09/01/2021	06/30/2036
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured				1.G	15,704,165	103.9670	15,735,760	15,135,276	15,496,333	0	(118,624)	0	0	3.990	3.079	MON	43,615	603,898	03/20/2020	10/07/2024
50212Y-AD-6	LPL HOLDINGS CORPORATE			2	3.B FE	506,875	102.6010	513,005	500,000	506,353	0	(522)	0	0	4.000	3.670	MS	5,889	10,000	08/17/2021	03/15/2029
502175-B#-8	LTC Properties Inc Series D Senior Note				2.C	2,333,333	104.9310	2,448,386	2,333,333	2,333,333	0	0	0	0	4.500	4.525	JAJO	17,792	105,000	08/21/2014	07/31/2026
502175-C#-7	LTC Properties Inc Senior Unsecured Note				2.C	5,000,000	105.4780	5,273,888	5,000,000	5,000,000	0	0	0	0	4.150	4.171	FMAN	23,632	207,500	05/20/2016	05/22/2028
502175-C*-1	LTC Properties Inc Series E Senior Unsec				2.C	9,318,400	106.2770	9,903,280	9,318,400	9,318,400	0	0	0	0	4.500	4.524	FMAN	36,109	419,328	08/31/2015	09/03/2030
502175-D#-6	LTC Properties Inc Sr. Unsecured				2.C	100,000,000	104.6520	104,652,021	100,000,000	100,000,000	0	0	0	0	3.850	3.867	JAJO	759,306	3,850,000	10/10/2019	10/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
502175-D@-8	LTC Properties Inc Senior Unsecured Note				2.C	21,492,300	107.1040	23,019,144	21,492,300	21,492,300	0	0	0	0	4.500	4.525	FMAN	120,894	967,154	02/16/2017	02/16/2032
502431-AF-6	L3HARRIS TECHNOLOGIES INC CORPORATE			2	2.B FE	2,319,334	103.6560	2,291,834	2,211,000	2,316,467	0	(2,867)	0	0	2.900	2.222	JD	2,850	32,060	10/06/2021	12/15/2029
502431-AL-3	L3HARRIS TECHNOLOGIES INC CORPORATE			2	2.B FE	2,430,635	108.8120	2,497,235	2,295,000	2,397,663	0	(20,116)	0	0	3.850	2.828	JD	3,927	88,358	05/05/2020	12/15/2026
502431-AM-1	L3HARRIS TECHNOLOGIES INC CORPORATE			2	2.B FE	9,754,297	112.4060	9,393,769	8,357,000	9,620,337	0	(133,959)	0	0	4.400	1.812	JD	16,343	304,854	08/23/2021	06/15/2028
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	3,354,415	115.6710	3,649,420	3,155,000	3,353,174	0	(1,281)	0	0	4.200	3.814	AO	27,974	108,255	09/14/2021	10/15/2049
50249A-AD-5	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	39,147,319	115.7830	38,449,219	33,208,000	39,117,621	0	(29,697)	0	0	4.200	3.226	MN	232,456	454,545	12/10/2021	05/01/2050
50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	30,902,755	106.7600	30,917,696	28,960,000	30,896,314	0	(6,441)	0	0	3.625	3.265	AO	262,450	0	11/12/2021	04/01/2051
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			2	2.B FE	3,772,960	122.4180	4,896,720	4,000,000	3,796,682	0	4,555	0	0	4.700	5.076	FA	78,333	188,000	02/03/2016	02/01/2045
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P				3.C YE	8,143,196	103.9440	8,026,828	7,722,239	8,094,782	0	(48,414)	0	0	5.880	3.497	MJSD	1,261	227,034	09/01/2021	03/31/2024
505588-BK-8	LACLEDE GAS CO CORPORATE			2	1.F FE	312,483	141.6880	408,061	288,000	309,229	0	(623)	0	0	4.625	4.100	FA	5,032	13,320	04/01/2016	08/15/2043
51222*-AA-3	Lakeview Green Energy Senior Secured Not				2.B YE	5,863,203	117.4690	6,887,424	5,863,203	5,863,203	0	0	0	0	7.160	6.207	JAJO	104,951	419,805	11/24/2009	10/01/2029
512807-AU-2	LAM RESEARCH CORP CORPORATE			2	1.G FE	3,970,715	112.1820	3,926,370	3,500,000	3,962,949	0	(7,766)	0	0	4.000	1.957	MS	41,222	0	11/12/2021	03/15/2029
513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE			2	3.C FE	538,125	108.3740	541,870	500,000	536,911	0	(1,214)	0	0	4.875	3.474	MN	3,115	12,188	10/12/2021	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC CORPORATE			2	3.C FE	500,000	102.7270	513,635	500,000	500,000	0	0	0	0	4.125	4.125	JJ	3,036	0	10/19/2021	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE			2	3.C FE	500,000	103.1870	515,935	500,000	500,000	0	0	0	0	4.375	4.375	JJ	3,220	0	10/19/2021	01/31/2032
51512*-AB-0	Landsberg Orora Senior Unsecured Note				2.B PL	17,141,452	103.9490	17,078,883	16,430,000	17,125,873	0	(15,579)	0	0	3.410	2.161	JJ	256,787	0	12/01/2021	07/16/2025
51805@-AA-6	LaSalle Property Fund REIT Inc Sr. Unsec				2.B	2,716,214	104.0030	2,655,580	2,553,374	2,706,712	0	(9,502)	0	0	3.140	1.902	FA	30,734	0	09/01/2021	02/13/2027
51805@-AB-4	LaSalle Property Fund REIT Inc Sr. Unsec				2.B	3,805,000	105.3410	4,008,243	3,805,000	3,805,000	0	0	0	0	3.330	3.330	FA	48,571	126,707	02/13/2020	02/13/2030
51805@-AE-8	LaSalle Property Fund REIT Inc Sr. Unsec				2.A IF	1,150,000	100.2890	1,153,321	1,150,000	1,150,000	0	0	0	0	2.520	2.520	MN	4,669	0	11/03/2021	11/03/2028
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2.B FE	50,364,129	126.8790	63,502,940	50,050,000	50,135,412	0	(14,044)	0	0	7.300	7.258	MN	466,855	3,653,650	12/21/2000	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC CORPORATE			2	2.B FE	4,518,200	111.9890	4,479,560	4,000,000	4,482,447	0	(35,753)	0	0	4.400	2.500	MS	51,822	88,000	06/03/2021	03/15/2029
52532X-AD-7	LEIDOS INC CORPORATE			2	2.C FE	29,808,835	106.1860	28,728,622	27,055,000	29,436,841	0	(371,994)	0	0	3.625	0.901	MN	125,317	490,372	06/23/2021	05/15/2025
52532X-AF-2	LEIDOS INC CORPORATE			2	2.C FE	5,472,650	111.7250	5,586,250	5,000,000	5,447,524	0	(25,126)	0	0	4.375	3.119	MN	27,951	109,375	06/23/2021	05/15/2030
52532X-AH-8	LEIDOS INC CORPORATE			2	2.C FE	9,191,910	96.1130	8,746,283	9,100,000	9,187,293	0	(4,617)	0	0	2.300	2.180	FA	79,069	104,650	06/23/2021	02/15/2031
526107-AE-7	LENNOX INTL INC CORPORATE			2	2.B FE	5,043,600	98.8800	4,944,000	5,000,000	5,031,619	0	(8,800)	0	0	1.350	1.165	FA	28,125	67,688	08/18/2020	08/01/2025
526107-AF-4	LENNOX INTL INC CORPORATE			2	2.B FE	14,747,464	98.4260	14,383,976	14,614,000	14,721,194	0	(18,841)	0	0	1.700	1.558	FA	103,516	249,128	09/28/2020	08/01/2027
52678@-AA-8	Lerado Investments, LLC Sr. Secured				2.B PL	963,667	100.1520	965,137	963,667	963,667	0	0	0	0	3.860	3.877	MJSD	103	29,138	03/18/2021	03/31/2036
53079E-AE-4	Liberty Mutual Group Inc. CORPORATE				2.B FE	8,188,460	134.2100	9,394,700	7,000,000	7,914,423	0	(51,416)	0	0	7.000	5.514	MS	144,278	490,000	11/23/2015	03/15/2034
53079E-AG-9	Liberty Mutual Group Inc. CORPORATE				2.B FE	11,929,296	139.2290	13,452,306	9,662,000	11,568,836	0	(104,019)	0	0	6.500	4.499	MS	184,920	628,030	08/17/2018	03/15/2035
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2.B FE	6,868,689	143.8520	8,199,564	5,700,000	6,676,456	0	(26,787)	0	0	6.500	5.132	MN	61,750	370,500	05/14/2013	05/01/2042
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE				2.B FE	51,795,794	122.9940	61,575,773	50,064,000	51,651,357	0	(40,826)	0	0	4.850	4.619	FA	1,011,710	2,428,104	11/02/2018	08/01/2044
53079E-BG-8	Liberty Mutual Group Inc. CORPORATE				2.B FE	10,532,517	115.2540	11,639,501	10,099,000	10,449,008	0	(42,420)	0	0	4.569	3.998	FA	192,260	461,423	04/07/2020	02/01/2029
53079E-BH-6	Liberty Mutual Group Inc. CORPORATE			2	2.B FE	50,089,593	119.0330	56,672,802	47,611,000	49,985,845	0	(45,831)	0	0	4.500	4.188	JD	95,222	2,142,495	04/05/2021	06/15/2049
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE			2	2.B FE	76,581,226	111.2350	78,277,182	70,371,000	76,482,229	0	(88,927)	0	0	3.951	3.463	AO	586,965	2,448,316	08/27/2021	10/15/2050
53079E-BK-9	Liberty Mutual Group Inc. CORP			2	2.B FE	32,497,264	111.0580	31,571,568	28,428,000	32,461,386	0	(35,878)	0	0	3.950	3.292	MN	143,482	895,386	09/09/2021	05/15/2060
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2.A	1,000,000	111.2680	1,112,675	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	42,600	07/31/2013	07/31/2028
53219L-AS-8	REGIONALCARE/LIFEPOINT CORPORATE			2	4.B FE	1,990,000	101.1360	2,022,720	2,000,000	1,990,318	0	318	0	0	4.375	4.481	FA	33,056	0	10/26/2021	02/15/2027
532457-AM-0	Eli Lilly & Co NOTES				1.F FE	2,118,465	118.6420	2,365,721	1,994,000	2,025,764	0	(8,081)	0	0	7.125	6.594	JD	11,839	142,073	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1.F FE	4,944,213	146.0620	7,773,420	5,322,000	5,058,283	0	9,919	0	0	6.770	7.310	JJ	180,150	360,299	10/20/2015	01/01/2036
532457-BC-1	Eli Lilly & Co CORPORATE				1.F FE	6,036,434	137.9130	8,274,780	6,000,000	6,025,876	0	(1,008)	0	0	5.950	5.907	MN	45,617	357,000	03/06/2009	11/15/2037
532457-BJ-6	Eli Lilly & Co CORPORATE			2	1.F FE	2,314,415	115.8820	2,819,409	2,433,000	2,326,506	0	2,744	0	0	3.700	3.991	MS	30,007	90,021	08/29/2018	03/01/2045
532457-BR-8	Eli Lilly & Co CORPORATE			2	1.F FE	5,069,431	121.9030	6,156,102	5,050,000	5,068,113	0	(429)	0	0	3.950	3.927	MN	25,488	199,475	09/24/2018	05/15/2047
532457-BT-4	Eli Lilly & Co CORPORATE			2	1.F FE	70,462,440	123.3640	80,581,365	65,320,000	70,293,718	0	(110,900)	0	0	3.950	3.495	MS	759,708	2,375,708	04/08/2021	03/15/2049
532457-BU-1	Eli Lilly & Co CORPORATE			2	1.F FE	44,781,437	129.7420	49,710,647	38,315,000	44,624,309	0	(99,549)	0	0	4.150	3.335	MS	468,188	1,590,073	07/07/2020	03/15/2059
532457-BV-9	Eli Lilly & Co CORPORATE			2	1.F FE	499,230	109.8260	549,130	500,000	499,413	0	69	0	0	3.375	3.393	MS	4,969	16,875	02/20/2019	03/15/2029
532457-BY-3	Eli Lilly & Co CORPORATE			2	1.F FE	39,345,555	92.3420	36,475,090	39,500,000	39,351,286	0	3,688	0	0	2.250	2.268	MN	113,563	888,750	04/24/2020	05/15/2050
532457-BZ-0	Eli Lilly & Co CORPORATE			2	1.F FE	35,338,244	94.2050	34,475,262	36,596,000	35,360,855	0	18,327	0	0	2.500	2.639	MS	269,387	965,728	10/09/2020	09/15/2060
532457-CC-0	Eli Lilly & Co CORPORATE			2	1.F FE	44,956,300	91.1480	41,661,627	45,707,480	43,990,657	0	4,911	0	(970,554)	1.375	1.496	SEP	187,682	0	11/01/2021	09/14/2061
53359#-AC-6	LINCOLN ELEC HLDGS INC / ETC Senior Unse				2.A	7,500,000	111.1980	8,339,864	7,500,000	7,500,000	0	0	0	0	3.610	3.610	AO	67,688	270,750	04/01/2015	04/02/2035
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2.A FE	23,623,910	136.2350	32,696,400	24,000,000	23,735,253	0	11,081	0	0	6.150	6.267	AO	344,400	1,476,000	07/23/2007	04/07/2036
534187-BH-1	LINCOLN NATL CORP IND CORPORATE			2	2.A FE	5,925,295	109.8350	6,066,187	5,523,000	5,833,229	0	(47,649)	0	0	3.800	2.764	JD	17,490	209,874	01/14/2020	03/01/2028
53575#-AJ-9	Link Snacks Inc. Senior Secured Note				3.A	18,131,250	103.2780	18,725,682	18,131,250	18,131,250	0	0	0	0	5.550	5.588	MJSD	2,795	1,006,284	04/01/2014	03/31/2024
53621@-AK-2	Lion Industrial Properties, LP Senior Un				2.A	4,497,148	107.4060	4,387,984	4,085,399	4,476,294	0	(20,855)	0	0	3.700	1.966	MN	19,315	75,580	09/01/2021	11/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53621@-AL-0	Lion Industrial Properties, LP Senior Un				2.A	13,430,074	107.5090	13,132,642	12,215,343	13,370,456	0	(59,618)	0	0	3.700	2.029	JJ	207,152	9,843	09/01/2021	01/18/2028
53631@-AB-0	Lippert Components, Inc. Senior Unsecure				2.C	5,000,000	100.5860	5,029,292	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MJSD	1,056	190,000	03/29/2019	03/29/2022
53700@-C*-3	Littelfuse Inc. Senior Unsecured Note				2.C	5,974,180	103.4200	5,853,461	5,659,914	5,944,737	0	(29,443)	0	0	3.480	1.819	FA	74,409	0	09/01/2021	02/18/2025
53802@-AC-0	LITTON INDS INC DEBENTURES				2.A FE	14,882,940	123.1000	17,234,000	14,000,000	14,886,819	0	(207,537)	0	0	7.750	5.885	MS	319,472	1,085,000	11/10/2020	03/15/2026
53802@-AH-9	LITTON INDS INC DEBENTURES				2.A FE	7,000,000	137.9590	9,657,130	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
53839@-AA-0	Living Cities Blended Catalyst Senior No				4.C YE	3,481,827	90.5410	3,367,444	3,719,246	3,547,524	0	29,742	0	0	3.000	4.273	JD	4,959	106,163	11/15/2021	12/15/2025
53839@-AB-0	Living Spaces Furniture, LLC Sr. Secured				1.E PL	9,039,000	104.5680	9,451,902	9,039,000	9,039,000	0	0	0	0	4.040	4.060	JAJO	91,294	365,176	11/25/2019	11/24/2031
53839@-AC-8	Living Spaces Furniture, LLC Sr. Secured				1.E PL	15,885,800	101.3920	16,106,938	15,885,800	15,885,800	0	0	0	0	3.600	3.616	JAJO	142,972	239,876	04/30/2021	04/29/2033
53961*-BP-0	Local Initiatives Support Corp Unsecured				1.D YE	1,194,398	100.1720	1,253,097	1,250,945	1,217,693	0	7,925	0	0	3.850	4.667	MON	1,204	48,162	06/01/2018	12/22/2025
53961*-BR-6	Local Initiatives Support Corp Unsecured				1.D YE	5,086,905	100.0910	5,358,724	5,353,845	5,185,355	0	33,929	0	0	3.850	4.691	MON	5,153	206,123	06/01/2018	08/22/2026
53961*-BS-4	Local Initiatives Support Corp Unsecured				1.D YE	1,655,790	99.9530	1,759,893	1,760,725	1,688,188	0	11,577	0	0	3.850	4.750	MON	1,883	67,788	06/01/2018	12/21/2027
53961*-BT-2	Local Initiatives Support Corp Senior No				1.D YE	6,728,069	99.9970	7,126,304	7,126,545	6,859,679	0	46,573	0	0	3.850	4.729	MON	6,859	274,372	06/01/2018	06/22/2027
53961*-BU-9	Local Initiatives Support Corp Unsecured				1.D YE	5,911,762	99.8500	6,230,560	6,239,936	6,006,374	0	34,468	0	0	3.850	4.617	MON	6,673	240,238	06/21/2018	06/21/2028
53983@-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				1.G FE	6,847,821	142.2200	8,760,752	6,160,000	6,639,493	0	(20,203)	0	0	7.200	6.361	MN	73,920	443,520	06/15/2006	05/01/2036
53983@-AK-5	LOCKHEED MARTIN CORP BONDS				1.G FE	11,864,051	143.5210	13,377,592	9,321,000	10,608,915	0	(123,227)	0	0	8.500	6.253	JD	66,024	792,285	04/01/2016	12/01/2029
53983@-AR-0	LOCKHEED MARTIN CORP CORPORATE				1.G FE	8,479,530	140.9020	11,272,160	8,000,000	8,331,956	0	(14,170)	0	0	6.150	5.727	MS	164,000	492,000	12/18/2006	09/01/2036
53983@-AW-9	LOCKHEED MARTIN CORP CORP				1.G FE	7,089,251	140.2380	9,407,165	6,708,000	7,011,200	0	(9,535)	0	0	5.720	5.331	JD	31,975	383,698	07/28/2011	06/01/2040
53983@-BB-4	LOCKHEED MARTIN CORP CORP				1.G FE	3,675,397	118.8450	4,543,444	3,823,000	3,694,068	0	3,542	0	0	4.070	4.311	JD	6,915	155,596	12/07/2015	12/15/2042
53983@-BD-0	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	40,678,589	114.8590	50,871,051	44,290,000	41,099,114	0	78,748	0	0	3.800	4.293	MS	561,007	1,683,020	03/03/2016	03/01/2045
53983@-BE-8	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	3,819,160	104.7350	4,189,400	4,000,000	3,902,626	0	28,427	0	0	2.900	3.721	MS	38,667	116,000	12/12/2018	03/01/2025
53983@-BH-1	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	33,456,838	108.4140	33,852,272	31,225,000	32,674,074	0	(362,206)	0	0	3.550	2.265	JJ	511,136	1,108,488	10/18/2019	01/15/2026
53983@-BL-2	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	24,690,391	130.1170	30,447,378	23,400,000	24,616,983	0	(34,344)	0	0	4.700	4.325	MN	140,530	1,099,800	09/15/2020	05/15/2046
53983@-BN-8	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	122,952,960	123.8760	131,510,478	106,163,000	122,655,311	0	(223,748)	0	0	4.090	3.254	MS	1,278,497	3,050,404	10/22/2021	09/15/2052
54042#-AP-3	LOEWS CORP CORP				1.G FE	27,905,319	133.5090	31,508,124	23,600,000	26,778,068	0	(173,771)	0	0	6.000	4.616	FA	590,000	1,416,000	12/11/2018	02/01/2035
54042#-AR-9	LOEWS CORP CORPORATE			2	1.G FE	6,347,566	115.7430	7,452,692	6,439,000	6,354,135	0	2,177	0	0	4.125	4.215	MN	33,939	265,609	06/13/2018	05/15/2043
54042#-AS-7	LOEWS CORP CORPORATE			2	1.G FE	53,325,914	108.3670	55,673,546	51,375,000	52,623,457	0	(292,955)	0	0	3.750	3.092	AO	481,641	1,926,563	12/05/2019	04/01/2026
54385@-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES				1.G FE	1,830,340	109.5320	2,190,640	2,000,000	1,976,137	0	12,447	0	0	7.000	7.750	MS	41,222	140,000	04/16/1996	09/15/2023
54385@-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				1.G FE	9,661,000	116.7300	11,673,000	10,000,000	9,930,299	0	24,215	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No				3.A	227,273	100.8500	229,206	227,273	227,273	0	0	0	0	5.880	5.921	MJSD	817	13,364	10/27/2015	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No				3.A	227,273	100.8500	229,206	227,273	227,273	0	0	0	0	5.880	5.921	MJSD	817	13,364	10/27/2015	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No				3.A	227,273	100.8500	229,206	227,273	227,273	0	0	0	0	5.880	5.921	MJSD	817	13,364	10/27/2015	03/09/2022
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No				3.A	7,500,000	104.0660	7,804,957	7,500,000	7,500,000	0	0	0	0	3.950	3.969	JAJO	55,958	296,250	07/23/2014	07/23/2026
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un				3.A	35,944,113	103.8220	36,220,905	34,887,509	36,090,503	0	146,390	0	0	3.640	2.583	MJSD	77,605	491,855	12/01/2021	12/09/2027
54626@-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1.G FE	9,278,200	112.2590	11,225,900	10,000,000	9,884,669	0	52,900	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
54667@-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	14,028,264	126.4320	17,586,691	13,910,000	14,016,756	0	(4,466)	0	0	5.125	5.053	MN	91,091	712,888	09/15/2015	11/15/2040
54667@-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	25,814,813	122.2740	30,040,276	24,568,000	25,671,441	0	(32,682)	0	0	4.650	4.319	MN	145,975	1,142,412	09/15/2017	11/15/2043
54667@-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	33,811,164	118.0550	37,798,763	32,018,000	33,592,719	0	(41,847)	0	0	4.375	4.042	AO	350,197	1,400,788	08/28/2018	10/01/2045
54738#-AJ-1	Loves Travel Stops & Country Senior Unse				1.G	14,640,000	106.3460	15,569,003	14,640,000	14,640,000	0	0	0	0	3.750	3.750	JAJO	108,275	549,000	01/20/2017	01/20/2027
54866@-AK-3	LOWES COMPANIES INC CORPORATE				2.A FE	5,177,200	127.7270	6,386,350	5,000,000	5,089,874	0	(9,703)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
54866@-CJ-4	LOWES COMPANIES INC CORPORATE				2.A FE	12,194,145	130.7900	17,231,583	13,175,000	12,508,899	0	30,121	0	0	5.500	6.044	AO	152,976	724,625	05/18/2006	10/15/2035
54866@-CL-9	LOWES COMPANIES INC CORPORATE				2.A FE	3,875,235	128.7800	4,507,300	3,500,000	3,768,984	0	(12,005)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
54866@-CP-0	LOWES COMPANIES INC CORPORATE				2.A FE	18,685,821	139.2150	22,970,475	16,500,000	18,146,596	0	(63,678)	0	0	6.650	5.680	MS	323,079	1,097,250	12/15/2010	09/15/2037
54866@-CR-6	LOWES COMPANIES INC CORPORATE			2	2.A FE	23,194,164	133.5530	29,564,628	22,137,000	22,958,800	0	(27,363)	0	0	5.800	5.468	AO	271,055	1,283,946	04/27/2015	04/15/2040
54866@-CX-3	LOWES COMPANIES INC CORPORATE			2	2.A FE	22,824,803	122.4680	25,105,940	20,500,000	22,355,680	0	(60,719)	0	0	4.650	3.984	AO	201,242	953,250	01/01/2013	04/15/2042
54866@-DA-2	LOWES COMPANIES INC CORPORATE			2	2.A FE	82,871,548	123.0820	101,335,872	82,332,000	82,788,494	0	(12,336)	0	0	5.000	4.957	MS	1,212,110	4,116,600	04/27/2015	09/15/2043
54866@-DE-4	LOWES COMPANIES INC CORPORATE			2	2.A FE	407,944	113.8340	429,154	377,000	403,427	0	(749)	0	0	4.250	3.780	MS	4,718	16,023	04/27/2015	09/15/2044
54927!-AF-1	LUBRIZOL CORP BOND				1.C FE	21,396,250	144.5220	28,904,400	20,000,000	20,890,384	0	(46,056)	0	0	6.500	5.992	AO	325,000	1,300,000	08/24/2005	10/01/2034
54949@-AL-3	Luck Stone Corporation Senior Note				3.B	420,833	102.5210	431,443	420,833	420,833	0	0	0	0	3.980	3.999	JAJO	3,303	16,749	10/28/2014	04/22/2024
54949@-AP-4	Luck Stone Corporation Senior Unsecured				3.B	3,750,000	104.0250	3,900,919	3,750,000	3,750,000	0	0	0	0	3.600	4.372	JAJO	26,625	135,000	08/09/2019	07/20/2026
54949@-AQ-2	Luck Stone Corporation Sr. Unsecured				3.B	1,000,000	105.5750	1,055,752	1,000,000	1,000,000	0	0	0	0	3.800	4.575	JAJO	7,494	38,000	07/17/2020	07/22/2030
55261F-AJ-3	M & T BK CORP CORPORATE			2	1.G FE	21,471,012	103.8260	22,325,705	21,503,000	21,492,103	0	5,631	0	0	3.550	3.579	JJ	328,667	763,357	02/08/2019	07/26/2023
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS BANK NOTE				1.G FE	922,745	107.0370	1,016,852	950,000	932,059	0	2,807	0	0	3.400	3.775	FA	12,023	32,300	07/06/2018	08/17/2027
55294#-AR-6	MDU Energy Capital, LLC Senior Unsecured				2.B YE	4,800,000	109.9080	5,275,583	4,800,000	4,800,000	0	0	0	0	4.310	4.310	JAJO	51,720	206,880	10/01/2015	10/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55294#-AS-4	MDU Energy Capital, LLC Senior Unsecured				2.B YE	14,017,348	101.7680	13,853,933	13,613,221	13,939,088	0	(78,261)	0	0	3.100	1.333	MN	53,923	211,005	09/01/2021	05/15/2023
552953-CC-3	MGM RESORTS INTL CORPORATE				4.A FE	1,035,500	105.0410	1,050,410	1,000,000	1,006,260	0	(4,970)	0	0	6.000	5.448	MS	17,667	60,000	03/03/2015	03/15/2023
552953-CD-1	MGM RESORTS INTL CORPORATE			2	4.A FE	6,674,036	104.4140	6,677,275	6,395,000	6,661,646	0	(12,390)	0	0	4.625	3.595	MS	98,590	49,094	12/14/2021	09/01/2026
552953-CF-6	MGM RESORTS INTL CORPORATE			2	4.A FE	771,813	107.2170	750,519	700,000	765,485	0	(6,328)	0	0	5.500	3.460	AO	8,128	19,250	06/16/2021	04/15/2027
552953-CG-4	MGM RESORTS INTL CORPORATE			2	4.A FE	428,000	104.9000	419,600	400,000	419,278	0	(8,722)	0	0	6.750	2.281	MN	4,500	13,500	06/25/2021	05/01/2025
552953-CH-2	MGM RESORTS INTL CORPORATE			2	4.A FE	1,060,000	103.4870	1,034,870	1,000,000	1,057,725	0	(2,275)	0	0	4.750	3.743	AO	10,028	23,750	09/15/2021	10/15/2028
55303J-A*-7	MGP Ingredients, Inc. Senior Secured Not				2.C	784,384	103.1140	771,833	748,524	782,042	0	(2,342)	0	0	3.530	1.925	FMAN	2,789	6,606	09/01/2021	08/23/2027
55303J-A@-5	MGP Ingredients, Inc. Senior Secured Not				2.C	10,000,000	104.6270	10,462,674	10,000,000	10,000,000	0	0	0	0	3.800	3.818	JAJO	64,389	380,000	04/30/2019	04/30/2029
55303X-AC-9	MGM GROWTH PROPERTIES OPERATIN CORPORATE			2	3.C FE	863,600	106.9460	855,568	800,000	849,052	0	(14,548)	0	0	5.625	2.583	MN	7,500	22,500	05/07/2021	05/01/2024
55305B-AS-0	M/I HOMES INC CORPORATE			2	3.B FE	1,416,000	104.1080	1,405,458	1,350,000	1,410,128	0	(5,872)	0	0	4.950	3.762	FA	27,844	14,850	08/11/2021	02/01/2028
55335@-AA-6	MEPT Edgemoor Operating, LP Senior Unsec				2.B	2,119,894	102.5060	2,093,897	2,042,700	2,105,976	0	(13,919)	0	0	3.430	1.330	JD	389	35,032	09/01/2021	06/29/2023
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec				2.B	1,646,554	105.0470	1,609,344	1,532,025	1,639,028	0	(7,526)	0	0	3.660	2.026	JD	312	28,036	09/01/2021	06/29/2026
55335@-AC-2	MEPT Edgemoor Operating, LP Sr. Unsecure				2.B	5,000,000	105.9070	5,295,335	5,000,000	5,000,000	0	0	0	0	3.760	3.760	JD	1,044	188,000	06/29/2016	06/29/2028
55336V-AG-5	MPLX LP CORPORATE			2	2.B FE	29,167,338	108.6860	29,095,242	26,770,000	27,766,065	0	(352,666)	0	0	4.875	3.397	JD	108,753	1,305,038	10/19/2017	12/01/2024
55336V-AJ-9	MPLX LP CORPORATE			2	2.B FE	15,849,370	109.4460	16,178,308	14,782,000	15,256,076	0	(139,220)	0	0	4.875	3.785	JD	60,052	720,623	06/09/2017	06/01/2025
55336V-AN-0	MPLX LP CORPORATE			2	2.B FE	20,756,002	116.7520	23,951,673	20,515,000	20,762,349	0	(430)	0	0	4.700	4.613	AO	203,554	914,855	09/14/2021	04/15/2048
55336V-AR-1	MPLX LP CORPORATE			2	2.B FE	10,532,496	108.7950	11,510,511	10,580,000	10,548,408	0	4,323	0	0	4.000	4.054	MS	124,609	423,200	02/05/2018	03/15/2028
55336V-AT-7	MPLX LP CORPORATE			2	2.B FE	1,751,911	128.2220	1,730,997	1,350,000	1,749,317	0	(2,594)	0	0	5.500	3.736	FA	28,050	0	09/14/2021	02/15/2049
55336V-BP-4	MPLX LP CORPORATE			2	2.B FE	1,829,651	122.7320	1,816,434	1,480,000	1,827,287	0	(2,365)	0	0	5.200	3.758	JD	6,413	38,480	09/14/2021	12/01/2047
553498-A#-3	MSA Safety Incorporated Senior Unsecured				2.C	30,470,000	107.2140	30,389,614	28,344,843	28,344,843	0	0	0	(261,590)	3.400	3.414	JAJO	184,714	979,174	01/22/2016	01/22/2031
553530-A#-3	MSC Industrial Direct Co. Senior Unsecur				2.B	9,142,413	101.9460	9,050,926	8,878,200	9,078,144	0	(64,269)	0	0	3.040	0.840	JJ	126,702	0	09/01/2021	01/12/2023
55384@-AC-2	MTD Products, Inc Senior Unsecured Note				2.C	10,083,333	103.1810	10,199,768	9,885,291	10,046,445	0	(11,941)	0	(621,662)	1.840	1.466	JJ	77,303	122,335	09/01/2021	07/28/2026
55616X-AK-3	Macys Retail Holdings Inc CORPORATE			2	3.C FE	4,215,879	103.1170	4,377,317	4,245,000	4,238,973	0	3,280	0	0	4.375	4.461	MS	61,906	185,719	09/03/2013	09/01/2023
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2.A FE	5,115,482	131.2810	6,708,459	5,110,000	5,117,092	0	(458)	0	0	6.400	6.381	MN	54,507	327,040	01/23/2018	05/01/2037
559080-AG-1	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	8,048,922	121.3090	8,685,724	7,160,000	7,959,808	0	(22,532)	0	0	5.150	4.340	AO	77,845	368,740	01/29/2018	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	207,926	105.7230	233,648	221,000	208,941	0	287	0	0	4.200	4.584	MS	2,733	9,282	03/06/2018	03/15/2045
559080-AK-2	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	15,658,483	111.7650	15,601,276	13,959,000	14,951,588	0	(235,303)	0	0	5.000	3.058	MS	232,650	697,950	10/16/2019	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	14,735,836	111.3780	16,467,237	14,785,000	14,742,598	0	693	0	0	4.250	4.267	MS	185,018	628,363	07/09/2019	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	21,379,219	109.5060	24,167,974	22,070,000	21,424,201	0	13,056	0	0	4.200	4.389	AO	226,585	926,940	06/25/2019	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	73,721,343	120.7210	83,517,202	69,182,000	73,517,482	0	(86,219)	0	0	4.850	4.443	FA	1,398,053	3,355,327	10/24/2019	02/01/2049
56081#-CV-0	Major League Baseball Trust Sr. Secured				1.F FE	7,620,000	97.9570	7,464,328	7,620,000	7,620,000	0	0	0	0	2.640	2.640	JD	51,335	0	12/10/2021	12/10/2036
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			2	2.B FE	9,991,241	138.2720	11,028,575	7,976,000	9,608,168	0	(52,981)	0	0	6.500	4.824	MS	172,813	518,440	04/27/2015	03/01/2041
56585A-BE-1	MARATHON PETROLEUM CORP CORPORATE			2	2.B FE	2,217,956	114.0580	2,195,617	1,925,000	2,215,871	0	(2,086)	0	0	4.500	3.595	AO	21,656	43,313	09/14/2021	04/01/2048
570535-AM-6	MARKEL CORP CORPORATE				2.B FE	20,434,091	103.0600	20,998,475	20,375,000	20,382,762	0	(6,613)	0	0	3.625	3.590	MS	186,700	738,594	03/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2.B FE	512,178	121.5400	619,854	510,000	511,823	0	(49)	0	0	5.000	4.972	MS	6,446	25,500	03/26/2013	03/30/2043
570535-AQ-7	MARKEL CORP CORPORATE				2.B FE	33,298,771	127.3930	37,425,516	29,378,000	33,151,078	0	(80,102)	0	0	5.000	4.147	AO	350,904	1,319,425	04/21/2021	04/05/2046
570535-AR-5	MARKEL CORP CORPORATE			2	2.B FE	8,415,503	107.3130	9,486,469	8,840,000	8,547,369	0	42,155	0	0	3.500	4.130	MN	51,567	309,400	01/14/2020	11/01/2027
570535-AS-3	MARKEL CORP CORPORATE			2	2.B FE	8,068,923	116.7170	10,025,990	8,590,000	8,100,032	0	9,178	0	0	4.300	4.666	MN	61,562	369,370	04/21/2021	11/01/2047
570535-AT-1	MARKEL CORP CORPORATE			2	2.B FE	42,562,164	128.1680	49,793,268	38,850,000	42,406,260	0	(69,009)	0	0	5.000	4.412	MN	221,229	1,942,500	05/26/2020	05/20/2049
570535-AV-6	MARKEL CORP CORPORATE			2	2.B FE	31,269,923	116.8800	35,266,202	30,173,000	31,247,626	0	(17,657)	0	0	4.150	3.933	MS	361,741	1,128,447	04/13/2021	09/17/2050
570535-AX-2	MARKEL CORP CORPORATE			2	2.B FE	37,245,512	103.8600	37,566,162	36,170,000	37,237,725	0	(7,788)	0	0	3.450	3.291	MN	187,180	623,933	09/21/2021	05/07/2052
571676-AC-9	MARS INC CORPORATE			2	1.F FE	2,989,650	112.1380	3,364,140	3,000,000	2,991,044	0	564	0	0	3.600	3.630	AO	27,000	108,000	04/01/2019	04/01/2034
571676-AD-7	MARS INC CORPORATE			2	1.F FE	5,079,508	115.6950	5,912,015	5,110,000	5,082,255	0	1,098	0	0	3.875	3.918	AO	49,503	198,013	04/29/2019	04/01/2039
571676-AF-2	MARS INC CORPORATE			2	1.F FE	42,185,236	120.4430	48,875,769	40,580,000	42,115,733	0	(36,943)	0	0	3.950	3.716	AO	400,728	1,602,910	03/19/2020	04/01/2049
571676-AG-0	MARS INC CORPORATE			2	1.F FE	45,532,443	125.8190	57,197,317	45,460,000	45,528,061	0	(1,069)	0	0	4.125	4.116	AO	468,806	1,875,225	04/15/2019	04/01/2054
571676-AH-8	MARS INC CORPORATE			2	1.F FE	68,683,225	128.3300	86,840,911	67,670,000	68,649,206	0	(11,482)	0	0	4.200	4.123	AO	710,535	2,842,140	03/27/2019	04/01/2059
571676-AN-5	MARS INC CORPORATE			2	1.F FE	14,380,642	95.4630	13,613,024	14,260,000	14,373,287	0	(5,018)	0	0	2.375	2.321	JJ	155,226	338,675	07/14/2020	07/16/2040
57169*-AM-9	Mars Inc. Series E Senior Note				1.F	21,439,321	109.0400	20,979,204	19,240,000	19,935,751	0	(378,453)	0	0	6.720	4.543	AO	305,275	1,292,928	11/01/2017	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1.F	14,000,000	104.7100	14,659,448	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	488,600	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1.F	33,256,035	107.5890	35,776,504	33,252,966	33,254,653	0	(260)	0	0	3.740	3.739	AO	276,369	1,243,661	04/01/2016	10/11/2027
57169*-AZ-0	Mars Inc. Senior Unsecured Note				1.F	12,972,326	103.1990	14,623,339	14,170,000	13,194,389	0	81,222	0	0	2.970	3.822	MS	109,888	420,849	03/01/2019	09/29/2031
57169*-BB-2	Mars Inc. Senior Unsecured Note				1.F	27,341,040	106.2880	31,886,439	30,000,000	27,553,901	0	78,255	0	0	3.570	4.180	MS	279,650	1,071,000	03/01/2019	09/27/2041
57169*-BC-0	Mars Inc. Senior Unsecured Note				1.F	2,420,000	109.3380	2,645,981	2,420,000	2,420,000	0	0	0	0	3.750	3.750	MS	23,696	90,750	09/27/2016	09/27/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57169*-BE-6	Mars Inc. Senior Unsecured Note				1.F	8,000,000	103.6900	8,295,227	8,000,000	8,000,000	0	0	0	0	3.300	3.300	MS	67,467	264,000	03/29/2017	03/29/2024
57169*-BG-1	Mars Inc. Senior Unsecured Note				1.F	7,101,000	106.2260	7,543,081	7,101,000	7,101,000	0	0	0	0	3.530	3.530	MS	64,059	250,665	03/29/2017	03/29/2027
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				2.A FE	4,769,270	133.4730	6,673,650	5,000,000	4,859,346	0	8,072	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033
571748-BJ-0	MARSH & MCLENNAN COS INC CORPORATE			2	2.A FE	2,856,850	135.0590	3,376,475	2,500,000	2,839,832	0	(6,956)	0	0	4.900	4.061	MS	36,069	122,500	06/07/2019	03/15/2049
571748-BN-1	MARSH & MCLENNAN COS INC CORPORATE			2	1.G FE	2,587,595	99.9160	2,584,827	2,587,000	2,587,588	0	(7)	0	0	2.250	2.247	MN	7,438	0	12/17/2021	11/15/2030
571748-BQ-4	MARSH & MCLENNAN COS INC CORPORATE			2	2.A FE	1,522,425	100.5820	1,508,730	1,500,000	1,522,377	0	(48)	0	0	2.900	2.825	JD	2,779	0	12/06/2021	12/15/2051
571903-AS-2	MARRIOTT INTL INC NEW CORPORATE			2	2.C FE	3,215,340	104.4200	3,353,970	3,212,000	3,214,083	0	(507)	0	0	3.125	3.107	JD	4,461	100,375	06/20/2019	06/15/2026
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE				2.B FE	5,025,600	130.0570	6,502,850	5,000,000	5,018,095	0	(711)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
573284-AT-3	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	2,179,605	107.7320	2,069,532	1,921,000	2,141,163	0	(36,809)	0	0	3.500	1.403	JD	2,988	67,235	12/11/2020	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	24,497,921	117.5180	25,295,750	21,525,000	24,472,781	0	(30,154)	0	0	4.250	3.424	JD	40,658	759,688	12/03/2021	12/15/2047
573284-AV-8	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	1,011,470	100.7900	1,007,900	1,000,000	1,011,405	0	(65)	0	0	2.500	2.340	MS	7,361	0	12/09/2021	03/15/2030
573284-AW-6	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	669,578	99.4890	666,576	670,000	669,596	0	18	0	0	2.400	2.407	JJ	7,995	0	06/21/2021	07/15/2031
573284-AX-4	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	115,182,637	101.5340	114,495,830	112,766,000	115,169,791	0	(12,847)	0	0	3.200	3.088	JJ	1,794,232	0	12/07/2021	07/15/2051
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	16,997,960	99.6470	16,939,934	17,000,000	16,998,453	0	493	0	0	0.650	0.656	JJ	54,943	0	06/21/2021	07/15/2023
574599-AT-3	MASCO CORP DEBENTURES				2.B FE	1,013,002	134.4840	1,270,874	945,000	977,939	0	(3,185)	0	0	7.750	7.145	FA	30,516	73,238	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				2.B FE	8,916,840	130.7120	11,764,080	9,000,000	8,950,795	0	3,065	0	0	6.500	6.571	FA	221,000	585,000	08/15/2002	08/15/2032
574599-BM-7	MASCO CORP CORPORATE			2	2.B FE	16,573,680	120.9250	16,324,875	13,500,000	16,550,803	0	(22,877)	0	0	4.500	3.178	MN	77,625	303,750	10/05/2021	05/15/2047
574599-BP-0	MASCO CORP CORPORATE			2	2.B FE	2,893,200	96.0080	2,880,240	3,000,000	2,893,742	0	542	0	0	2.000	2.452	AO	15,000	0	12/09/2021	10/01/2030
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE				2.A FE	16,125,196	133.3480	18,363,353	13,771,000	15,613,090	0	(68,168)	0	0	5.900	4.753	MN	103,818	812,489	04/27/2015	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE			2	2.A FE	15,350,331	108.7410	16,224,201	14,920,000	15,302,674	0	(9,717)	0	0	4.004	3.838	FA	225,683	597,397	12/20/2016	08/15/2046
57636Q-AH-7	Mastercard Inc CORPORATE			2	1.E FE	16,668,528	118.6210	18,860,739	15,900,000	16,667,757	0	(14,886)	0	0	3.800	3.492	MN	67,133	604,200	04/06/2021	11/21/2046
57636Q-AJ-3	Mastercard Inc CORPORATE			2	1.E FE	3,465,864	109.6020	3,452,463	3,150,000	3,404,025	0	(41,306)	0	0	3.500	2.015	FA	38,281	110,250	07/15/2020	02/26/2028
57636Q-AK-0	Mastercard Inc CORPORATE			2	1.E FE	784,494	120.8030	755,019	625,000	778,331	0	(4,143)	0	0	3.950	2.629	FA	8,572	24,688	06/30/2020	02/26/2048
57636Q-AL-8	Mastercard Inc CORPORATE			2	1.E FE	23,453,813	116.2340	24,490,504	21,070,000	23,405,817	0	(41,317)	0	0	3.650	3.042	JD	64,088	769,055	05/18/2021	06/01/2049
57636Q-AM-6	Mastercard Inc CORPORATE			2	1.E FE	1,730,049	107.0330	1,707,176	1,595,000	1,727,537	0	(2,511)	0	0	2.950	1.713	JD	3,921	23,526	11/05/2021	06/01/2029
57636Q-AQ-7	Mastercard Inc CORPORATE			2	1.E FE	57,881,231	120.5870	59,017,690	48,942,000	57,588,157	0	(175,650)	0	0	3.850	2.916	MS	497,237	1,574,804	10/14/2021	03/26/2050
57636Q-AR-5	Mastercard Inc CORPORATE			2	1.E FE	24,581,143	108.1530	24,185,174	22,362,000	24,044,730	0	(315,170)	0	0	3.300	1.741	MS	194,736	737,946	04/20/2020	03/26/2027
57636Q-AT-1	Mastercard Inc CORPORATE			2	1.E FE	9,905,300	104.3820	10,438,200	10,000,000	9,906,733	0	1,433	0	0	2.950	2.998	MS	86,861	156,514	03/02/2021	03/15/2051
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note				2.C	14,274,220	103.7120	14,569,607	14,048,174	14,236,417	0	(37,804)	0	0	4.220	3.380	FMAN	64,224	458,830	09/01/2021	08/22/2024
57686G-A#-2	Matson Inc Senior Note				2.B PL	9,697,258	107.8820	10,461,638	9,697,258	9,697,258	0	0	0	0	4.310	4.309	JD	2,322	417,952	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Note				2.B PL	4,320,233	101.9960	4,406,476	4,320,233	4,320,233	0	0	0	0	3.660	3.659	JD	878	158,121	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note				2.B PL	13,260,799	105.2610	13,958,398	13,260,799	13,260,799	0	0	0	0	4.160	4.159	JD	3,065	551,649	06/29/2012	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note				2.B PL	70,568,820	102.2310	72,143,366	70,568,820	70,568,820	0	0	0	0	3.140	3.139	MS	658,603	2,215,861	09/14/2016	09/15/2031
579780-AK-3	MCCORMICK & CO INC CORPORATE			2	2.B FE	109,189	105.7880	116,367	110,000	109,652	0	82	0	0	3.250	3.337	MN	457	3,575	11/03/2015	11/15/2025
579780-AP-2	MCCORMICK & CO INC CORPORATE			2	2.B FE	6,199,664	120.4170	7,495,958	6,225,000	6,201,475	0	497	0	0	4.200	4.224	FA	98,770	261,450	08/09/2017	08/15/2047
58013M-EC-4	MCDONALDS CORP CORPORATE				2.A FE	51,968,268	141.5530	61,170,713	43,214,000	49,869,150	0	(280,612)	0	0	6.300	4.877	AO	574,746	2,722,482	05/10/2019	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE				2.A FE	8,940,261	142.4990	10,418,135	7,311,000	8,523,441	0	(49,509)	0	0	6.300	4.802	MS	153,531	460,593	04/11/2013	03/01/2038
58013M-EH-3	MCDONALDS CORP CORPORATE				2.A FE	11,354,148	136.5920	15,318,793	11,215,000	11,321,799	0	(3,750)	0	0	5.700	5.611	FA	266,356	639,255	04/20/2010	02/01/2039
58013M-EK-6	MCDONALDS CORP CORPORATE				2.A FE	7,339,007	125.9990	9,282,346	7,367,000	7,346,174	0	605	0	0	4.875	4.897	JJ	165,604	359,141	04/27/2015	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE				2.A FE	16,266,263	111.2370	21,032,692	18,908,000	16,633,735	0	66,439	0	0	3.700	4.619	FA	264,292	699,596	12/03/2015	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE				2.A FE	57,677,920	109.0130	75,218,970	69,000,000	59,430,837	0	257,615	0	0	3.625	4.657	MN	416,875	2,501,250	12/03/2015	05/01/2043
58013M-EV-2	MCDONALDS CORP CORPORATE			2	2.A FE	15,278,677	124.0740	14,950,917	12,050,000	15,236,195	0	(42,482)	0	0	4.600	2.996	MN	53,890	277,150	07/20/2021	05/26/2045
58013M-FA-7	MCDONALDS CORP CORPORATE			2	2.A FE	33,788,156	129.1540	35,455,356	27,452,000	33,714,195	0	(73,037)	0	0	4.875	3.419	JD	81,784	847,080	08/16/2021	12/09/2045
58013M-FC-3	MCDONALDS CORP CORPORATE			2	2.A FE	14,973,946	122.6370	14,471,166	11,800,000	14,938,169	0	(35,777)	0	0	4.450	2.928	MS	175,033	262,550	08/02/2021	03/01/2047
58013M-FH-2	MCDONALDS CORP CORPORATE			2	2.A FE	31,300,082	123.5600	34,905,700	28,250,000	31,278,388	0	(22,411)	0	0	4.450	3.773	MS	419,042	867,750	12/03/2021	09/01/2048
58013M-FK-5	MCDONALDS CORP CORPORATE			2	2.A FE	11,687,339	110.8160	11,402,966	10,290,000	11,673,729	0	(13,610)	0	0	3.625	2.906	MS	124,338	159,500	09/14/2021	09/01/2049
58013M-FR-0	MCDONALDS CORP CORPORATE			2	2.A FE	11,443,880	121.7690	11,191,789	9,191,000	11,438,959	0	(4,921)	0	0	4.200	2.909	AO	96,506	22,890	12/03/2021	04/01/2050
580589-B#-5	McGrath Rentcorp Sr. Unsecured				3.A	3,167,577	97.7330	3,095,141	3,166,944	3,167,504	0	(73)	0	0	2.570	2.567	MS	23,513	40,695	09/01/2021	03/17/2028
580589-B@-7	McGrath Rentcorp Sr. Unsecured				3.A	22,386,818	101.7110	22,163,451	21,790,669	22,219,870	0	(166,947)	0	0	3.840	1.497	MN	130,163	418,381	09/01/2021	11/07/2022
581557-AM-7	MCKESSON CORP DEBENTURES				2.B FE	14,517,752	126.8680	16,746,576	13,200,000	13,677,934	0	(75,271)	0	0	7.650	6.803	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AZ-8	MCKESSON CORP CORPORATE			2	2.B FE	4,870,300	101.4000	5,070,000	5,000,000	4,985,232	0	14,968	0	0	2.700	3.015	JD	6,000	135,000	05/29/2013	12/15/2022
581550-AE-3	MCKESSON CORP CORPORATE			2	2.B FE	2,660,472	137.9360	3,724,272	2,700,000	2,667,372	0	871	0	0	6.000	6.107	MS	54,000	162,000	02/23/2011	03/01/2041
581550-AG-8	MCKESSON CORP CORPORATE			2	2.B FE	11,935,421	101.8210	12,167,610	11,950,000	11,947,732	0	1,588	0	0	2.850	2.864	MS	100,280	340,575	03/05/2013	03/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58163#-AA-5	McKinley Packaging Company Senior Secure				2.C Z	53,200,000	106.7570	56,794,679	53,200,000	53,200,000	0	0	0	0	4.500	4.525	MJSD	139,650	2,394,000	09/10/2019	09/10/2029
58163#-AB-3	McKinley Packaging Company Sr. Secured				2.C Z	1,270,000	104.2580	1,324,071	1,270,000	1,270,000	0	0	0	0	3.950	3.969	MJSD	2,926	50,165	09/10/2019	09/10/2029
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2.B FE	3,952,040	130.9350	5,237,400	4,000,000	3,970,740	0	1,734	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
58502B-AC-0	MEDNAX INC CORPORATE			2	4.A FE	16,577,884	104.7880	16,520,876	15,766,000	16,514,730	0	(63,154)	0	0	6.250	4.023	JJ	454,367	37,500	12/09/2021	01/15/2027
585055-AQ-9	MEDTRONIC INC CORPORATE				1.G FE	13,650,459	147.4670	16,799,441	11,392,000	13,108,578	0	(60,913)	0	0	6.500	5.166	MS	218,030	740,480	04/27/2015	03/15/2039
585055-AT-3	MEDTRONIC INC CORPORATE				1.G FE	24,379,466	135.9620	32,358,956	23,800,000	24,271,330	0	(15,971)	0	0	5.550	5.374	MS	388,932	1,320,900	01/08/2014	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			2	1.G FE	15,148,355	117.4760	18,100,702	15,408,000	15,193,539	0	6,295	0	0	4.500	4.606	MS	204,156	693,360	07/10/2013	03/15/2042
585055-BT-2	MEDTRONIC INC CORP				1.G FE	2,554,238	123.3100	3,082,750	2,500,000	2,541,548	0	(2,319)	0	0	4.375	4.209	MS	32,205	109,375	12/07/2015	03/15/2035
585055-BU-9	MEDTRONIC INC CORPORATE				1.G FE	2,445,399	131.5110	2,982,669	2,268,000	2,429,211	0	(4,128)	0	0	4.625	4.143	MS	30,886	104,895	09/07/2018	03/15/2045
58528#-FR-3	Meijer Inc. Sr. Unsecured Note				1.F	4,300,000	110.0160	4,730,680	4,300,000	4,300,000	0	0	0	0	3.760	3.759	MS	53,893	161,680	09/01/2015	09/04/2035
58528#-FT-9	Meijer Inc. Senior Unsecured Note				1.F	10,000,000	108.3620	10,836,208	10,000,000	10,000,000	0	0	0	0	3.470	3.469	MS	115,667	347,000	09/01/2017	09/01/2037
58646#-AJ-3	Menasha Corporation Senior Note				2.B	4,500,000	103.3130	4,649,099	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note				2.B	8,928,571	106.7680	9,532,840	8,928,571	8,928,571	0	0	0	0	4.990	5.020	JAJO	96,533	445,536	04/13/2011	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2.B	12,843,788	100.3180	12,539,743	12,500,000	12,518,077	0	(179,588)	0	0	4.210	2.754	FMAN	78,938	526,250	03/02/2020	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note				2.B	14,523,231	106.0320	15,122,296	14,261,970	14,460,262	0	(10,770)	0	0	4.370	3.829	MJSD	29,431	501,512	12/01/2021	03/14/2027
58646#-AN-4	Menasha Corporation Senior Note				2.B	3,750,000	102.2180	3,833,178	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	127,875	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note				2.B	500,000	104.2350	521,177	500,000	500,000	0	0	0	0	3.580	3.596	FMAN	2,834	17,900	02/04/2013	02/04/2028
58646#-AQ-7	Menasha Corporation Senior Note				2.B	5,000,000	109.6510	5,482,574	5,000,000	5,000,000	0	0	0	0	4.320	4.342	FMAN	20,400	216,000	05/27/2014	05/27/2030
58646#-AR-5	Menasha Corporation Senior Note				2.B	10,000,000	113.5090	11,350,870	10,000,000	10,000,000	0	0	0	0	4.450	4.450	FMAN	42,028	445,000	05/27/2014	05/27/2030
58646#-AS-3	Menasha Corporation Senior Note				2.B	1,098,518	102.4240	1,086,961	1,061,234	1,091,808	0	(6,711)	0	0	3.250	1.309	JAJO	8,431	8,623	09/01/2021	07/03/2024
58646#-AT-1	Menasha Corporation Senior Note				2.B	4,093,531	103.3280	4,210,733	4,075,107	4,095,323	0	1,791	0	0	3.490	3.228	FMAN	13,827	128,888	09/01/2021	11/26/2024
58646#-AU-8	Menasha Corporation Senior Note				2.B	4,000,000	107.8780	4,315,134	4,000,000	4,000,000	0	0	0	0	3.980	3.999	FMAN	15,478	159,200	11/26/2014	11/26/2030
58646#-AV-6	Menasha Corporation Senior Note				2.B	10,930,709	105.7010	11,553,840	10,930,709	10,930,709	0	0	0	0	3.770	3.787	FMAN	57,234	412,088	08/11/2017	08/11/2027
58646#-AY-0	Menasha Corporation Senior Unsecured Not				2.B	4,500,000	115.3890	5,192,525	4,500,000	4,500,000	0	0	0	0	4.490	4.514	MJSD	13,470	202,050	06/07/2018	06/07/2033
58646#-AZ-7	Menasha Corporation Senior Unsecured Not				2.B	6,750,000	114.5480	7,731,962	6,750,000	6,750,000	0	0	0	0	4.490	4.514	MJSD	25,256	303,075	06/01/2018	06/01/2033
589331-AC-1	MERCK AND CO DEBENTURES				1.E FE	11,070,000	117.0600	11,706,000	10,000,000	10,291,040	0	(63,446)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AD-9	MERCK AND CO CORPORATE				1.E FE	313,214	126.0100	315,025	250,000	300,412	0	(7,389)	0	0	6.400	2.814	MS	5,333	16,000	03/30/2020	03/01/2028
589331-AM-9	MERCK AND CO CORPORATE				1.E FE	7,168,320	137.3750	8,242,500	6,000,000	6,886,826	0	(41,555)	0	0	5.750	4.386	MN	44,083	345,000	03/03/2014	11/15/2036
589331-AQ-0	MERCK AND CO CORPORATE				1.E FE	10,623,380	141.5620	14,156,200	10,000,000	10,481,116	0	(18,978)	0	0	5.850	5.395	JD	1,625	585,000	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE			2	1.E FE	32,277,570	113.2060	39,393,424	34,798,000	32,661,413	0	62,312	0	0	3.600	4.032	MS	368,859	1,252,728	12/21/2016	09/15/2042
589331-AT-4	MERCK AND CO CORPORATE			2	1.E FE	11,796,984	100.9010	11,931,542	11,825,000	11,821,578	0	4,462	0	0	2.400	2.439	MS	83,563	283,800	02/16/2016	09/15/2022
58933Y-AJ-4	Merck & Co Inc CORPORATE				1.E FE	38,339,393	121.8370	45,486,626	37,334,000	38,192,117	0	(25,472)	0	0	4.150	3.988	MN	185,063	1,549,361	01/18/2019	05/18/2043
58933Y-AT-2	Merck & Co Inc CORPORATE			2	1.E FE	35,872,507	115.1570	40,534,112	35,199,000	35,978,535	0	11,428	0	0	3.700	3.537	FA	510,092	876,863	10/14/2021	02/10/2045
58933Y-AV-7	Merck & Co Inc CORPORATE			2	1.E FE	5,217,045	117.6500	6,000,150	5,100,000	5,205,461	0	(4,496)	0	0	3.900	3.732	MS	62,985	198,900	05/02/2019	03/07/2039
58933Y-AW-5	Merck & Co Inc CORPORATE			2	1.E FE	43,450,166	122.0730	51,099,758	41,860,000	43,385,588	0	(26,358)	0	0	4.000	3.778	MS	530,227	1,600,000	09/24/2021	03/07/2049
58933Y-BB-0	Merck & Co Inc CORPORATE			2	1.E FE	7,196,960	94.7350	7,578,800	8,000,000	7,209,914	0	12,954	0	0	2.450	2.966	JD	3,811	196,000	04/06/2021	06/24/2050
58933Y-BF-1	Merck & Co Inc CORPORATE			2	1.E FE	2,895,010	99.4830	2,862,126	2,877,000	2,894,972	0	(38)	0	0	2.750	2.719	JD	4,615	0	12/13/2021	12/10/2051
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE				2.A FE	1,996,727	134.8070	2,240,492	1,662,000	1,926,658	0	(11,915)	0	0	6.110	4.631	JJ	42,876	101,548	04/27/2015	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE				2.A FE	3,122,630	157.2170	3,375,449	2,147,000	2,974,488	0	(34,115)	0	0	7.750	4.409	MN	21,723	166,393	11/06/2019	05/14/2038
59113@-AA-6	Metal Technolgies IND Inc Senior Note				2.C	7,544,521	102.3170	7,673,773	7,500,000	7,517,288	0	(12,140)	0	0	4.700	4.404	MJSD	21,542	352,500	08/01/2019	12/09/2022
59156R-AJ-7	METLIFE INC CORPORATE				1.G FE	39,927,514	139.2290	54,577,768	39,200,000	39,702,140	0	(27,916)	0	0	6.375	6.221	JD	111,067	2,499,000	04/01/2016	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE				1.G FE	7,319,185	134.6990	10,102,425	7,500,000	7,378,323	0	5,771	0	0	5.700	5.876	JD	19,000	427,500	04/20/2007	06/15/2035
59156R-AY-4	METLIFE INC CORPORATE				1.G FE	33,095,699	141.8030	43,235,735	30,490,000	32,569,325	0	(62,084)	0	0	5.875	5.301	FA	721,491	1,791,288	12/07/2015	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1.G FE	12,501,675	118.6920	14,836,500	12,500,000	12,501,269	0	(53)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BG-2	METLIFE INC CORPORATE				1.G FE	1,046,370	130.6880	1,306,880	1,000,000	1,040,578	0	(1,063)	0	0	4.875	4.579	MN	6,500	48,750	12/07/2015	11/13/2043
59156R-BN-7	METLIFE INC CORPORATE				1.G FE	942,599	119.4240	1,194,240	1,000,000	949,349	0	1,238	0	0	4.050	4.401	MS	13,500	40,500	12/07/2015	03/01/2045
59182*-AB-2	MetLife Core Property Holdings Senior No				2.B	71,384,229	105.4960	74,902,367	71,000,000	71,369,694	0	(14,536)	0	0	3.490	3.411	MON	144,544	2,366,220	09/01/2021	09/10/2029
59182*-AC-0	MetLife Core Property Holdings Sr. Unsec				2.A Z	2,000,000	99.7060	1,994,129	2,000,000	2,000,000	0	0	0	0	2.510	2.510	MON	2,510	0	12/13/2021	12/13/2028
59182*-AF-3	MetLife Core Property Holdings Sr. Unsec				2.A Z	5,000,000	99.6930	4,984,653	5,000,000	5,000,000	0	0	0	0	2.810	2.810	MON	7,025	0	12/13/2021	12/13/2033
59217G-CD-9	MET LIFE GLOB FUNDING I CORPORATE				1.D FE	7,036,400	100.5830	7,040,810	7,000,000	7,004,708	0	(18,283)	0	0	2.650	2.384	AO	42,768	185,500	03/31/2020	04/08/2022
59217G-CK-3	MET LIFE GLOB FUNDING I CORPORATE				1.D FE	2,215,260	106.3950	2,127,900	2,000,000	2,180,368	0	(30,149)	0	0	3.000	1.355	MS	17,000	60,000	11/02/2020	09/19/2027
592688-D*-3	Mettler-Toledo Int'l Inc. Sr. Unsecured				2.B	11,812,227	99.7400	11,031,633	11,060,407	11,060,407	0	0	0	(751,820)	1.060	1.060	MS	33,218	60,502	03/19/2021	03/19/2036
592688-D@-1	Mettler-Toledo Int'l Inc. Sr. Unsecured				2.B	7,500,000	103.0050	7,725,354	7,500,000	7,500,000	0	0	0	0	2.830	2.830	JJ	93,744	0	07/22/2021	07/22/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-AD-6	MICROSOFT CORP CORPORATE				1.A FE	38,248,984	138.5070	49,272,480	35,574,000	37,619,127	0	(81,290)	0	0	5.200	4.695	JD	154,154	1,849,848	01/01/2013	06/01/2039
594918-AJ-3	MICROSOFT CORP CORPORATE				1.A FE	993,138	129.5740	1,155,800	892,000	975,094	0	(2,995)	0	0	4.500	3.800	AO	10,035	40,140	04/27/2015	10/01/2040
594918-AM-6	MICROSOFT CORP CORPORATE				1.A FE	18,261,999	140.6320	25,384,076	18,050,000	18,214,296	0	(6,404)	0	0	5.300	5.216	FA	380,003	956,650	04/27/2015	02/08/2041
594918-AR-5	MICROSOFT CORP CORPORATE				1.A FE	8,204,043	115.1290	8,059,030	7,000,000	8,191,222	0	(12,821)	0	0	3.500	2.453	MN	31,306	122,500	09/14/2021	11/15/2042
594918-AX-2	MICROSOFT CORP CORPORATE			2	1.A FE	227,451	134.3020	282,034	210,000	225,155	0	(421)	0	0	4.875	4.354	JD	455	10,238	12/07/2015	12/15/2043
594918-BC-7	MICROSOFT CORP CORPORATE			2	1.A FE	1,853,892	114.7240	2,294,480	2,000,000	1,888,643	0	6,322	0	0	3.500	4.051	FA	27,028	70,000	12/07/2015	02/12/2035
594918-BH-6	MICROSOFT CORP CORPORATE			2	1.A FE	7,997,440	101.4670	8,117,360	8,000,000	7,999,515	0	387	0	0	2.650	2.655	MN	34,156	212,000	10/29/2015	11/03/2022
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM CORPORATE			2	2.B FE	749,813	109.9490	824,618	750,000	749,845	0	17	0	0	4.100	4.103	MN	3,929	30,750	05/07/2018	05/15/2028
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	9,939,853	127.4860	12,053,801	9,455,000	9,862,460	0	(11,342)	0	0	4.800	4.483	MS	133,631	453,840	02/11/2014	09/15/2043
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	12,365,865	122.9850	15,274,737	12,420,000	12,373,392	0	1,098	0	0	4.400	4.425	AO	115,368	546,480	04/01/2016	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	2,818,011	122.5550	3,413,157	2,785,000	2,814,789	0	(739)	0	0	4.250	4.178	MN	19,727	118,363	03/06/2017	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	1,142,849	117.6850	1,359,262	1,155,000	1,143,944	0	244	0	0	3.950	4.010	FA	19,009	45,623	03/06/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE				1.G FE	10,319,777	136.7860	13,076,742	9,560,000	10,141,748	0	(30,021)	0	0	6.125	5.468	AO	146,388	585,550	04/27/2015	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE				1.G FE	2,599,590	139.8170	2,708,255	1,937,000	2,460,717	0	(23,284)	0	0	6.500	4.141	MS	37,072	125,905	04/27/2015	09/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE			2	1.G FE	1,480,125	129.1820	1,597,981	1,237,000	1,443,867	0	(6,050)	0	0	5.150	3.980	MN	8,140	63,706	04/27/2015	11/15/2043
59748T-AA-7	Midland Cogen Venture LP Senior Secured				3.B FE	7,272,541	102.7190	6,893,076	6,710,614	6,862,811	0	(46,748)	0	0	6.000	4.612	MS	118,554	402,637	01/01/2013	03/15/2025
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured				2.C	15,000,000	100.4540	15,068,026	15,000,000	15,000,000	0	0	0	0	3.730	3.730	MON	31,083	559,500	03/11/2019	03/11/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured				2.C	25,330,000	101.3090	25,661,688	25,330,000	25,330,000	0	0	0	0	3.080	3.080	MON	8,668	780,164	12/27/2019	12/27/2022
60040#-AA-0	Millennium Pipeline Co Series A Senior S				1.G PL	4,287,053	108.1350	4,371,869	4,042,971	4,158,912	0	(14,530)	0	0	5.330	4.264	MJSD	599	208,605	09/01/2021	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S				1.G PL	2,308,938	118.9770	2,747,108	2,308,938	2,308,938	0	0	0	0	6.000	6.044	MJSD	385	138,536	08/26/2010	06/30/2032
60081H-A@-7	Milliken & Company, Inc. Sr. Unsecured				2.A IF	2,800,000	98.3920	2,754,968	2,800,000	2,800,000	0	0	0	0	2.400	2.400	AO	13,627	0	10/18/2021	10/15/2028
60081H-B@-6	Milliken & Company, Inc. Sr. Unsecured				2.A IF	2,000,000	98.4860	1,969,714	2,000,000	2,000,000	0	0	0	0	3.010	3.010	AO	12,207	0	10/18/2021	10/15/2036
605417-BZ-6	Mississippi Power CORPORATE				2.A FE	5,380,709	116.2250	6,658,530	5,729,000	5,405,778	0	9,433	0	0	4.250	4.684	MS	71,692	243,483	03/08/2019	03/15/2042
607828-E*-7	Modine Manufacturing Company Senior Secu				3.C	8,916,667	102.2280	9,115,344	8,916,667	8,916,667	0	0	0	0	5.750	5.790	FMAN	46,998	512,708	11/28/2016	11/30/2026
607828-E@-5	Modine Manufacturing Company Sr. Secured				3.C	3,660,000	101.6270	3,719,531	3,660,000	3,660,000	0	0	0	0	5.850	5.891	JAJO	36,280	214,110	01/31/2020	01/31/2029
609207-AT-2	Mondelez International Inc CORPORATE			2	2.B FE	4,048,734	103.7250	4,195,676	4,045,000	4,048,004	0	(375)	0	0	2.750	2.738	AO	24,101	111,238	04/08/2020	04/13/2030
610202-BN-2	MONONGAHELA POWER COMPANY CORPORATE			2	1.G FE	2,532,767	105.4390	2,556,896	2,425,000	2,458,662	0	(15,803)	0	0	4.100	3.385	AO	20,990	99,425	12/21/2016	04/15/2024
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			2	1.G FE	12,205,940	129.6870	14,700,021	11,335,000	12,105,174	0	(22,173)	0	0	5.400	4.868	JD	27,204	612,090	02/28/2018	12/15/2043
61201#-AM-7	Montana-Dakota Utilities Co. Senior Unse				1.G YE	4,980,000	112.6520	5,610,090	4,980,000	4,980,000	0	0	0	0	3.980	3.980	AO	40,742	198,204	10/17/2019	10/17/2049
61201#-AR-6	Montana-Dakota Utilities Co. Sr. Unsecur				1.B IF	8,000,000	100.1990	8,015,955	8,000,000	8,000,000	0	0	0	0	3.210	3.210	JD	11,413	0	12/15/2021	12/15/2051
617446-8N-2	MORGAN STANLEY CORP FLOATER			2	1.G FE	11,657,398	149.7390	11,679,642	7,800,000	11,537,940	0	(82,569)	0	0	5.597	3.052	MS	117,630	436,566	10/22/2020	03/24/2051
617446-8Y-8	MORGAN STANLEY CORP FLOATER			2	1.F FE	60,351,555	98.2530	61,535,854	62,630,000	60,371,749	0	20,195	0	0	2.802	2.955	JJ	760,453	524,044	10/05/2021	01/25/2052
617446-HD-4	MORGAN STANLEY NOTES				1.G FE	1,093,843	143.5890	1,134,353	790,000	997,933	0	(16,054)	0	0	7.250	4.081	AO	14,319	57,275	04/27/2015	04/01/2032
61744Y-AL-2	MORGAN STANLEY CORP FLOATER			2	1.G FE	8,833,560	114.0070	10,260,630	9,000,000	8,852,272	0	6,270	0	0	3.971	4.111	JJ	157,847	357,390	07/25/2018	07/22/2038
61746B-CY-0	MORGAN STANLEY CORPORATE				1.G FE	3,033,030	119.3920	3,581,760	3,000,000	3,011,286	0	(2,105)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746B-DQ-6	MORGAN STANLEY CORPORATE				1.G FE	4,956,200	106.1100	5,305,500	5,000,000	4,988,000	0	4,740	0	0	3.875	3.982	AO	33,368	193,750	04/23/2014	04/29/2024
61746B-EF-9	MORGAN STANLEY CORPORATE				1.G FE	851,688	108.5390	976,851	900,000	868,176	0	5,505	0	0	3.625	4.413	JJ	14,591	32,625	11/09/2018	01/20/2027
61746B-EG-7	MORGAN STANLEY CORPORATE				1.G FE	25,762,877	125.8230	32,525,246	25,850,000	25,770,254	0	1,051	0	0	4.375	4.393	JJ	499,497	1,130,938	02/05/2020	01/22/2047
61747Y-DY-8	MORGAN STANLEY CORPORATE				1.G FE	19,620,052	123.1690	22,450,014	18,227,000	19,538,736	0	(37,421)	0	0	4.300	3.815	JJ	335,276	783,761	09/30/2019	01/27/2045
61747Y-ED-3	MORGAN STANLEY CORP FLOATER			2	1.F FE	363,570	98.0540	367,703	375,000	363,689	0	119	0	0	2.239	2.483	JJ	3,755	0	10/21/2021	07/21/2032
617482-V9-2	MORGAN STANLEY CORPORATE				1.G FE	88,762,313	151.9730	100,922,230	66,408,000	85,868,650	0	(586,188)	0	0	6.375	4.226	JJ	1,846,281	4,233,510	02/05/2020	07/24/2042
61761J-VL-0	MORGAN STANLEY CORPORATE				1.G FE	9,169,020	106.5470	9,589,230	9,000,000	9,058,260	0	(19,520)	0	0	3.700	3.455	AO	62,900	333,000	10/26/2015	10/23/2024
617734-A#-5	Morongo Band of Mission Indian Senior Se				2.C FE	9,000,000	118.4820	10,663,388	9,000,000	9,000,000	0	0	0	0	5.650	5.649	AO	94,638	508,500	10/31/2018	10/24/2033
617734-A@-7	Morongo Band of Mission Indian Senior Se				2.C FE	4,644,614	112.1910	4,986,038	4,444,230	4,631,177	0	(13,437)	0	0	5.460	4.362	MS	62,686	205,957	09/01/2021	03/28/2029
617734-B*-8	Morongo Band of Mission Indian Senior Se				2.C FE	10,000,000	119.5910	11,959,060	10,000,000	10,000,000	0	0	0	0	5.700	5.699	MS	147,250	570,000	03/28/2019	03/28/2034
61945C-AB-9	THE MOSAIC CO CORPORATE			2	2.C FE	1,699,229	117.9270	2,034,241	1,725,000	1,704,139	0	602	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AE-3	THE MOSAIC CO CORPORATE			2	2.C FE	10,890,517	133.4000	14,540,600	10,900,000	10,891,011	0	187	0	0	5.625	5.631	MN	78,344	613,125	11/07/2013	11/15/2043
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE				2.B FE	12,279,297	122.5740	10,829,413	8,835,000	11,541,348	0	(96,891)	0	0	6.850	4.376	JJ	279,063	605,198	01/01/2013	01/15/2040
620076-AH-2	Motorola Solutions Inc DEBENTURES				2.C FE	4,751,910	117.2870	5,021,056	4,281,000	4,402,328	0	(31,323)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
620076-BL-2	Motorola Solutions Inc CORPORATE			2	2.C FE	5,466,883	113.0980	5,343,881	4,725,000	5,351,644	0	(89,337)	0	0	4.600	2.189	FA	77,280	189,175	05/05/2021	02/23/2028
620076-BU-2	Motorola Solutions Inc CORPORATE			2	2.C FE	400,000	100.3620	401,448	400,000	400,000	0	0	0	0	2.750	2.750	MN	1,131	5,500	05/10/2021	05/24/2031
624758-AF-5	MUELLER WATER PRODUCTS INC CORPORATE			2	3.B FE	325,000	101.3120	329,264	325,000	325,000	0	0	0	0	4.000	4.000	JD	578	7,114	05/18/2021	06/15/2029
62482B-AA-0	MOZART DEBT MERGER SUB INC CORPORATE			2	4.A FE	2,245,000	99.6460	2,242,035	2,250,000	2,245,053	0	53	0	0	3.875	3.910	AO	18,406	0	12/08/2021	04/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62819*-AA-9	Mustang Tractor & Equipment Co Senior No				2.C	1,785,566	102.5950	1,785,151	1,740,000	1,768,829	0	(10,143)	0	0	3.950	2.715	FMAN	8,782	68,730	03/02/2020	05/15/2024
628464-B#-5	Myers Industries, Inc. Senior Note				2.C	4,000,000	111.0310	4,441,225	4,000,000	4,000,000	0	0	0	0	5.450	5.450	JJ	100,522	218,000	01/15/2014	01/15/2026
628464-B*-9	Myers Industries, Inc. Sr. Unsecured Not				2.C	5,506,875	106.3770	5,850,735	5,500,000	5,501,746	0	(926)	0	0	5.250	5.231	JJ	133,146	288,750	06/30/2015	01/16/2024
628464-B@-7	Myers Industries, Inc. Senior Note				2.C	6,990,000	106.4750	7,442,619	6,990,000	6,990,000	0	0	0	0	5.300	5.300	JJ	170,828	370,470	01/15/2014	01/16/2024
628530-BJ-5	MYLAN LABORATORIES INC CORPORATE			2	2.C FE	18,233,864	124.1640	19,014,475	15,314,000	18,187,706	0	(46,158)	0	0	5.200	4.024	AO	168,114	670,930	04/16/2021	04/15/2048
628530-BK-2	MYLAN LABORATORIES INC CORPORATE			2	2.C FE	12,785,931	112.1110	12,056,417	10,754,000	12,520,044	0	(262,987)	0	0	4.550	1.677	AO	103,298	489,307	01/14/2021	04/15/2028
62880#-AA-9	NC 102 Project, LLC Debt in a Project				3.B	18,364,649	105.9070	19,449,442	18,364,649	18,364,649	0	0	0	0	4.410	4.433	MJSD	2,250	809,881	05/07/2018	09/30/2033
628931-AB-3	NBD BK NA DETROIT MICH SUB DEBENTURES				1.G FE	15,809,267	118.0800	16,236,000	13,750,000	14,209,384	0	(142,773)	0	0	8.250	6.925	MN	189,063	1,134,375	05/16/2002	11/01/2024
62925*-AA-0	NHP Foundation Promissory Note				5.B GI	250,285	103.3070	753,405	729,286	614,080	0	34,577	0	0	4.500	18.592	JAJO	8,204	32,818	11/26/2008	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	5,021,932	104.7600	5,260,960	5,021,932	5,021,932	0	0	0	0	3.400	3.400	AO	36,046	170,746	08/31/2015	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	9,418,769	106.1180	9,995,053	9,418,769	9,418,769	0	0	0	0	3.570	3.570	AO	70,986	336,250	08/31/2015	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	7,510,452	108.9240	8,180,676	7,510,452	7,510,452	0	0	0	0	3.950	3.949	AO	62,629	296,663	10/15/2018	04/15/2034
629278-AA-6	NHL U.S. Funding LP Senior Note				2.B PL	3,876,665	106.0480	3,793,298	3,576,970	3,844,806	0	(31,858)	0	0	4.180	1.395	MJSD	7,891	74,759	09/01/2021	09/29/2024
629278-AB-4	NHL U.S. Funding LP Senior Note				2.B PL	5,000,000	109.0240	5,451,190	5,000,000	5,000,000	0	0	0	0	4.330	4.353	MJSD	11,426	216,500	09/29/2014	09/29/2026
629377-CE-0	NRG ENERGY INC CORPORATE			2	3.A FE	5,545,313	105.6080	5,544,420	5,250,000	5,522,163	0	(23,150)	0	0	5.750	3.371	JJ	139,198	28,750	11/09/2021	01/15/2028
629377-CH-3	NRG ENERGY INC CORPORATE			2	3.A FE	4,490,350	107.0750	4,475,735	4,180,000	4,438,762	0	(48,724)	0	0	5.250	3.622	JD	9,753	219,450	05/25/2021	06/15/2029
629377-CR-1	NRG ENERGY INC CORPORATE			2	3.B FE	1,902,500	97.9960	1,959,920	2,000,000	1,903,365	0	865	0	0	3.625	4.270	FA	27,389	0	11/23/2021	02/15/2031
629377-CS-9	NRG ENERGY INC CORPORATE			2	3.B FE	2,209,875	98.3670	2,213,258	2,250,000	2,210,418	0	543	0	0	3.875	4.088	FA	31,000	0	11/02/2021	02/15/2032
62963#-AE-1	NRP (Operating) LLC Senior Note				4.A	1,819,905	100.3290	2,022,576	2,015,949	1,950,265	0	23,156	0	0	5.820	8.688	MS	30,310	117,328	11/01/2017	03/28/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note				4.A	2,972,470	103.7550	2,978,873	2,871,066	2,899,426	0	(10,809)	0	0	8.920	8.034	MS	68,293	256,099	09/02/2014	03/25/2024
62963#-AJ-0	NRP (Operating) LLC Senior Secured Note				4.A	605,795	97.2140	608,048	625,471	604,503	0	(1,291)	0	0	5.030	6.329	JD	2,622	15,731	09/01/2021	12/01/2026
62963#-AL-5	NRP (Operating) LLC Senior Secured Note				4.A	627,691	97.5690	862,576	884,071	725,134	0	20,399	0	0	5.180	13.067	JD	3,816	45,795	02/17/2016	12/01/2026
63486*-AA-9	National Basketball Assoc. Sr. Secured				1.G FE	12,500,000	99.1320	12,391,481	12,500,000	12,500,000	0	0	0	0	2.410	2.410	JD	12,552	301,250	12/16/2020	12/16/2023
63486*-AB-7	National Basketball Assoc. Sr. Secured				1.G FE	5,000,000	98.3800	4,919,000	5,000,000	5,000,000	0	0	0	0	2.510	2.510	JD	5,229	125,500	12/16/2020	12/16/2024
63633D-A*-5	National Health Investors, Inc Senior No				2.C FE	59,850,000	101.9840	61,037,661	59,850,000	59,850,000	0	0	0	0	3.990	3.990	JAJO	517,403	2,388,015	01/13/2015	01/13/2023
63633D-A@-3	National Health Investors, Inc Senior No				2.C FE	37,000,000	107.0390	39,604,330	37,000,000	37,000,000	0	0	0	0	4.510	4.510	JAJO	361,552	1,668,700	01/13/2015	01/13/2027
63636#-AB-2	National Hockey League Senior Secured				2.A PL	2,742,668	105.1690	2,671,937	2,540,608	2,732,047	0	(10,622)	0	0	3.610	2.176	JD	4,076	45,858	09/01/2021	08/10/2027
637071-AK-7	National Oilwell Varco CORPORATE			2	2.B FE	11,306,079	98.2570	11,466,615	11,670,000	11,370,829	0	8,785	0	0	3.950	4.134	JD	38,414	460,965	04/27/2015	12/01/2042
637432-MV-4	NATIONAL RURAL UTIL COOP CORPORATE			2	1.E FE	7,325,570	104.0750	7,285,250	7,000,000	7,076,418	0	(45,432)	0	0	3.400	2.708	MN	30,411	238,000	02/23/2016	11/15/2023
637432-NJ-0	NATIONAL RURAL UTIL COOP CORPORATE			2	1.E FE	3,028,320	101.8470	3,055,410	3,000,000	3,004,262	0	(4,336)	0	0	2.700	2.549	FA	30,600	81,000	02/09/2016	02/15/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE				1.B FE	14,985,900	100.6440	15,096,530	15,000,000	14,993,709	0	4,682	0	0	1.200	1.232	AO	34,000	180,000	04/16/2020	04/23/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE			2	1.B FE	48,189,688	99.1480	47,838,688	48,250,000	48,211,028	0	20,021	0	0	0.400	0.442	JD	12,867	193,000	11/30/2020	12/07/2023
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2.A FE	15,226,112	118.9770	17,594,319	14,788,000	14,893,552	0	(24,810)	0	0	7.250	7.024	AO	226,339	1,072,130	11/08/2000	10/15/2025
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2.A FE	2,614,354	124.4350	3,173,093	2,550,000	2,574,352	0	(3,140)	0	0	6.800	6.607	MS	51,057	173,400	03/17/1998	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2.A FE	19,316,293	119.3630	19,694,895	16,500,000	17,114,330	0	(187,268)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
639098-AE-8	Nautical Solutions, LLC Senior Secured N				5.C PL	4,880,493	62.5790	4,880,493	7,798,945	4,880,493	0	367,367	1,774,246	0	7.500	16.270	FMAN	0	292,460	02/21/2017	11/14/2023
639098-AF-5	Nautical Solutions, LLC Senior Secured N				5.C PL	17,125,556	62.5790	17,125,556	27,366,350	17,125,556	0	0	10,240,794	0	7.500	5.821	FMAN	0	1,026,238	01/13/2020	11/14/2023
63946B-AF-7	NBCUniversal Media, LLC CORPORATE				1.G FE	6,927,814	148.2010	8,235,530	5,557,000	6,657,601	0	(37,285)	0	0	6.400	4.762	AO	60,263	355,648	04/27/2015	04/30/2040
63946B-AG-5	NBCUniversal Media, LLC CORPORATE				1.G FE	21,178,224	143.3110	24,407,296	17,031,000	20,390,729	0	(109,023)	0	0	5.950	4.417	AO	253,336	1,013,345	12/07/2015	04/01/2041
63946B-AJ-9	NBCUniversal Media, LLC CORPORATE				1.G FE	16,019,466	120.8640	18,795,561	15,551,000	15,954,770	0	(11,727)	0	0	4.450	4.261	JJ	319,098	692,020	12/01/2015	01/15/2043
639498-AB-6	Neal Communities of SW FL, LLC Senior Un				2.C PL	1,000,000	108.3820	1,083,821	1,000,000	1,000,000	0	0	0	0	4.500	4.525	FMAN	5,750	45,000	11/15/2019	11/15/2029
641062-AD-6	NESTLE HLDGS INC. CORPORATE			2	1.D FE	15,181,800	104.1470	15,622,050	15,000,000	15,068,141	0	(39,880)	0	0	3.350	3.064	MS	135,396	502,500	01/23/2019	09/24/2023
641062-AE-4	NESTLE HLDGS INC. CORPORATE			2	1.D FE	46,763,464	107.2440	50,619,168	47,200,000	46,947,817	0	61,503	0	0	3.500	3.653	MS	445,122	1,652,000	11/28/2018	09/24/2025
641062-AF-1	NESTLE HLDGS INC. CORPORATE			2	1.D FE	2,177,809	110.4000	2,029,152	1,838,000	2,117,809	0	(41,331)	0	0	3.625	1.177	MS	17,952	66,628	07/15/2020	09/24/2028
641062-AN-4	NESTLE HLDGS INC. CORPORATE			2	1.D FE	84,383,899	123.5380	99,372,732	80,439,000	84,238,469	0	(101,672)	0	0	4.000	3.696	MS	866,954	3,217,560	10/26/2020	09/24/2048
641062-AS-3	NESTLE HLDGS INC. CORPORATE			2	1.D FE	1,397,830	96.0730	1,345,022	1,400,000	1,398,215	0	302	0	0	1.000	1.023	MS	4,122	14,000	09/08/2020	09/15/2027
641062-AW-4	NESTLE HLDGS INC. CORPORATE			2	1.D FE	26,298,910	97.5190	26,145,819	26,811,000	26,309,992	0	11,082	0	0	1.500	1.797	MS	119,532	0	11/02/2021	09/14/2028
641062-AZ-7	NESTLE HLDGS INC. CORPORATE			2	1.D FE	28,852,752	99.4020	28,016,454	28,185,000	28,847,881	0	(4,871)	0	0	2.625	2.511	MS	219,902	0	09/22/2021	09/14/2051
641423-BP-2	NEVADA POWER CO CORPORATE				1.F FE	5,990,501	143.6700	8,620,200	6,000,000	5,992,636	0	269	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BU-1	NEVADA POWER CO CORPORATE				1.F FE	7,704,907	145.6200	10,484,640	7,200,000	7,575,461	0	(14,586)	0	0	6.750	6.215	JJ	243,000	486,000	04/27/2015	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			2	1.F FE	2,408,901	129.9180	3,001,106	2,310,000	2,390,620	0	(3,073)	0	0	5.375	5.061	MS	36,559	124,163	04/27/2015	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			2	1.F FE	7,473,828	131.4700	9,698,542	7,377,000	7,456,335	0	(2,853)	0	0	5.450	5.352	MN	51,373	402,047	04/27/2015	05/15/2041
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu				5.B GI	398,603	109.2880	435,625	398,603	398,603	0	0	0	0	5.000	4.959	FMAN	3,322	19,930	09/13/2018	08/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme				5.B GI	1,309,032	99.7830	1,367,942	1,370,915	1,318,870	0	2,442	0	0	5.000	5.569	FMAN	11,424	68,546	06/01/2018	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo				5.B GI	2,226,379	100.0200	2,280,459	2,280,000	2,236,514	0	2,806	0	0	4.700	5.004	FMAN	17,860	107,160	06/01/2018	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo				5.B GI	3,599,842	100.0950	3,688,507	3,685,000	3,615,776	0	4,451	0	0	4.700	5.003	FMAN	28,866	173,195	06/01/2018	05/01/2036
645869-D#-2	New Jersey Natural Gas Company Senior No				1.E	14,000,000	121.5150	17,012,057	14,000,000	14,000,000	0	0	0	0	4.610	4.610	MS	190,034	645,400	03/13/2014	03/14/2044
645869-D@-4	New Jersey Natural Gas Company Senior No				1.E	2,452,038	104.0850	2,407,990	2,313,490	2,434,021	0	(18,018)	0	0	3.580	1.174	MS	24,387	41,411	09/01/2021	03/13/2024
645869-G@-1	New Jersey Natural Gas Company Sr. Secur				1.E	4,250,000	99.2230	4,216,960	4,250,000	4,250,000	0	0	0	0	3.130	3.130	JJ	58,383	133,025	07/23/2020	07/23/2050
645869-H*-2	New Jersey Natural Gas Company Sr. Secur				1.E	5,963,333	95.0340	5,667,167	5,963,333	5,963,333	0	0	0	0	2.870	2.870	MS	57,049	171,148	09/01/2020	09/01/2050
646025-B@-4	New Jersey Resources Corp Senior Note				2.A	13,649,277	104.3240	14,239,481	13,649,277	13,649,277	0	0	0	0	3.480	3.480	MN	71,249	474,995	11/07/2014	11/07/2024
646025-C@-3	New Jersey Resources Corp Senior Unsecur				2.A	5,110,000	108.3760	5,537,993	5,110,000	5,110,000	0	0	0	0	3.960	3.960	JD	12,928	202,356	06/08/2018	06/08/2028
646025-D@-2	New Jersey Resources Corp Sr. Unsecured				2.A	10,170,000	106.9790	10,879,810	10,170,000	10,170,000	0	0	0	0	3.600	3.600	JJ	160,686	366,120	07/23/2020	07/23/2032
64712#-AB-7	New Mexico Gas Intermediate In Senior No				2.B	5,338,925	104.1490	5,231,585	5,023,174	5,303,462	0	(35,463)	0	0	3.640	1.430	JJ	76,693	0	09/01/2021	07/30/2024
64716#-AG-2	New Mexico Gas Co Sr. Unsecured				2.A	13,950,000	98.6840	13,766,447	13,950,000	13,950,000	0	0	0	0	3.340	3.340	FA	188,961	232,965	02/05/2021	02/05/2051
64952W-CH-4	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	4,552,687	103.5470	4,762,127	4,599,000	4,568,246	0	6,306	0	0	2.350	2.507	JJ	50,135	108,077	10/22/2019	07/14/2026
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	9,118,762	106.7880	9,290,556	8,700,000	9,073,110	0	(26,076)	0	0	3.000	2.230	JJ	123,975	163,500	11/05/2021	01/10/2028
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	24,966,750	100.9210	25,230,230	25,000,000	24,993,860	0	11,201	0	0	2.250	2.296	JJ	264,063	562,500	07/09/2019	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER				1.A FE	17,500,000	100.1570	17,527,451	17,500,000	17,500,000	0	0	0	0	0.561	2.441	JAJO	22,094	111,214	07/09/2019	07/12/2022
649840-CQ-6	NY STATE ELECTRIC & GAS CORPORATE			2	1.G FE	8,046,806	106.5610	8,636,769	8,105,000	8,073,856	0	5,710	0	0	3.250	3.335	JD	21,951	263,413	11/21/2016	12/01/2026
651229-AQ-9	NEWELL BRANDS INC CORPORATE			2	3.A FE	1,934,180	104.9040	2,098,080	2,000,000	1,964,019	0	11,243	0	0	4.000	4.574	JD	6,667	80,000	03/12/2018	12/01/2024
651587-A*-8	NewMarket Corp Senior Unsecured Note				2.B	7,900,000	104.8300	8,281,596	7,900,000	7,900,000	0	0	0	0	3.780	3.779	JJ	146,822	298,620	01/04/2017	01/04/2029
651639-AM-8	NEWMONT MINING CORP CORPORATE				2.A FE	55,119,583	140.4200	65,211,048	46,440,000	53,793,930	0	(256,305)	0	0	6.250	4.880	AO	725,625	2,851,250	11/15/2021	10/01/2039
651639-AV-8	NEWMONT MINING CORP CORPORATE			2	2.A FE	15,437,504	133.8460	17,151,026	12,814,000	15,342,772	0	(50,613)	0	0	5.450	4.058	JD	42,678	613,180	07/27/2021	06/09/2044
651639-AW-6	NEWMONT MINING CORP CORPORATE				2.A FE	1,968,855	130.3370	1,955,055	1,500,000	1,963,364	0	(5,491)	0	0	5.875	3.027	AO	22,031	0	10/20/2021	04/01/2035
651639-AX-4	NEWMONT MINING CORP CORPORATE			2	2.A FE	4,607,673	102.9020	4,413,467	4,289,000	4,559,122	0	(33,247)	0	0	2.800	1.894	AO	30,023	120,092	07/09/2020	10/01/2029
651639-AY-2	NEWMONT MINING CORP CORPORATE			2	2.A FE	26,943,247	98.7890	26,090,175	26,410,000	26,871,588	0	(48,359)	0	0	2.250	2.022	AO	148,556	465,863	09/08/2021	10/01/2030
65364U-AB-2	NIAGARA MOHAWK PWR CORP CORPORATE				2.A FE	1,616,864	101.5620	1,624,992	1,600,000	1,604,725	0	(5,106)	0	0	2.721	2.389	MN	3,991	43,536	07/26/2019	11/28/2022
653650-D#-5	NIBCO, Inc. Sr. Unsecured				2.C	12,130,000	104.2480	12,645,292	12,130,000	12,130,000	0	0	0	0	3.570	3.585	FMAN	43,304	433,041	11/25/2019	11/26/2029
654106-AC-7	NIKE INC CORPORATE			2	1.E FE	4,756,498	101.8860	5,223,695	5,127,000	5,069,545	0	41,493	0	0	2.250	3.113	MN	19,226	115,358	07/18/2013	05/01/2023
654106-AE-3	NIKE INC CORPORATE			2	1.E FE	16,899,490	120.5140	20,487,380	17,000,000	16,911,501	0	2,178	0	0	3.875	3.908	MN	109,792	658,750	01/21/2016	11/01/2045
654106-AG-8	NIKE INC CORPORATE			2	1.E FE	3,955,960	111.5620	4,462,480	4,000,000	3,960,649	0	988	0	0	3.375	3.434	MN	22,500	135,000	10/18/2016	11/01/2046
654106-AJ-2	NIKE INC CORPORATE			2	1.E FE	8,329,416	105.9570	8,264,646	7,800,000	8,202,118	0	(75,497)	0	0	2.750	1.683	MS	56,008	214,500	04/22/2020	03/27/2027
654106-AM-5	NIKE INC CORPORATE			2	1.E FE	10,278,000	113.5400	10,218,600	9,000,000	10,227,915	0	(29,550)	0	0	3.375	2.675	MS	79,313	303,750	04/15/2020	03/27/2050
654730-AW-3	NiSource Finance Corp CORPORATE				2.B FE	5,430,150	134.1930	7,380,615	5,500,000	5,442,618	0	1,527	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
65473Q-BB-8	NiSource Finance Corp CORPORATE			2	2.B FE	1,729,375	128.8820	1,933,230	1,500,000	1,694,989	0	(5,855)	0	0	5.250	4.290	FA	29,750	78,750	12/07/2015	02/15/2043
65473Q-BC-6	NiSource Finance Corp CORPORATE			2	2.B FE	1,491,937	122.6490	1,615,287	1,317,000	1,466,360	0	(4,278)	0	0	4.800	4.010	FA	23,882	63,216	04/27/2015	02/15/2044
65473Q-BD-4	NiSource Finance Corp CORPORATE			2	2.B FE	6,924,700	135.9710	6,798,550	5,000,000	6,922,184	0	(2,516)	0	0	5.650	3.237	FA	117,708	0	12/13/2021	02/01/2045
65473Q-BF-9	NiSource Finance Corp CORPORATE			2	2.B FE	5,997,650	119.3140	5,965,700	5,000,000	5,996,438	0	(1,212)	0	0	4.375	3.206	MN	27,951	0	12/13/2021	05/15/2047
65537*-AC-9	Nonprofit Finance Fnd Promissory Note				5.A YE	5,973,381	100.0000	6,502,249	6,502,249	6,130,115	0	42,815	0	0	3.650	4.894	MJSD	659	237,332	02/11/2019	06/06/2028
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2.A FE	39,018,336	142.7060	52,893,979	37,065,000	38,460,141	0	(55,285)	0	0	7.050	6.643	MN	435,514	2,613,083	04/01/2016	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2.A FE	776,066	129.6390	933,401	720,000	741,193	0	(3,152)	0	0	7.800	7.128	MN	7,176	56,160	05/16/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2.A FE	22,350,542	135.8910	29,963,966	22,050,000	22,246,466	0	(18,172)	0	0	7.250	7.101	FA	603,925	1,598,625	04/03/2018	02/15/2031
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2.A FE	15,000,000	143.7280	21,559,200	15,000,000	15,000,000	0	0	0	0	6.000	6.000	MS	265,000	900,000	03/07/2005	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2.A FE	4,983,026	141.8700	6,660,797	4,695,000	4,981,930	0	(193)	0	0	6.000	5.650	MN	29,735	281,700	04/27/2015	05/23/2111
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	15,698,976	114.7680	19,485,311	16,978,000	15,915,620	0	30,746	0	0	3.950	4.413	AO	167,658	670,631	12/19/2016	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	1,878,451	120.3660	2,187,050	1,817,000	1,873,137	0	(1,555)	0	0	4.800	4.570	FA	32,948	87,216	05/07/2018	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	19,316,994	123.6050	24,102,975	19,500,000	19,339,960	0	2,807	0	0	4.450	4.502	JD	38,567	867,750	04/06/2017	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	35,637,799	125.9730	44,584,364	35,392,000	35,666,020	0	(2,197)	0	0	4.650	4.587	JJ	758,863	1,604,762	07/08/2021	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	9,488,900	120.4740	12,047,400	10,000,000	9,512,497	0	7,517	0	0	4.050	4.339	FA	153,000	405,000	08/30/2018	08/15/2052
655844-BX-5	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	7,738,298	115.9200	7,641,446	6,592,000	7,729,410	0	(8,888)	0	0	3.942	2.968	MN	43,309	129,928	09/14/2021	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	12,419,533	119.5310	13,016,926	10,890,000	12,394,464	0	(25,069)	0	0	4.150	3.343	FA	154,411	207,500	09/14/2021	02/28/2048
655844-CB-2	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	11,460,570	133.7890	14,716,790	11,000,000	11,460,403	0	(211)	0	0	5.100	4.893	FA	233,750	561,000	04/29/2019	08/01/2118
655844-CC-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	4,792,780	119.2610	4,944,561	4,146,000	4,785,071	0	(7,708)	0	0	4.100	3.235	MN	21,720	139,236	09/14/2021	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	1,901,055	107.1550	1,869,855	1,745,000	1,899,507	0	(1,548)	0	0	3.400	2.927	MN	9,888	29,665	07/27/2021	11/01/2049
655844-CF-3	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	13,307,570	101.8420	13,239,460	13,000,000	13,305,450	0	(2,120)	0	0	3.050	2.926	MN	50,664	198,250	09/09/2021	05/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-CH-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	14,660,718	102.5210	14,450,335	14,095,000	14,657,320	0	(3,397)	0	0	3.155	2.964	MN	56,822	222,349	09/14/2021	05/15/2055
655844-CJ-5	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	24,773,822	114.4920	27,684,166	24,180,000	24,772,894	0	(927)	0	0	4.100	3.999	MN	126,676	503,952	07/06/2021	05/15/2121
655844-CL-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	18,749,934	99.0010	18,711,189	18,900,000	18,750,614	0	680	0	0	2.900	2.940	FA	191,835	0	08/16/2021	08/25/2051
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2.A FE	5,987,840	161.8190	9,385,502	5,800,000	5,958,660	0	(2,916)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
65675*-AC-1	North American Breweries Hold Senior Uns				4.B	20,703,571	102.2260	21,164,515	20,703,571	20,703,571	0	0	0	0	4.670	4.697	MJSD	18,800	966,857	07/06/2017	06/24/2027
65675*-AE-7	North American Breweries Hold Senior Uns				4.B	4,419,643	101.8970	4,503,492	4,419,643	4,419,643	0	0	0	0	4.540	4.566	MJSD	3,902	200,652	06/22/2018	06/24/2027
65675*-AF-4	North American Breweries Hold Senior Uns				4.B	8,379,897	105.4930	8,228,239	7,799,829	8,353,796	0	(26,101)	0	0	5.550	3.750	MJSD	4,810	215,243	09/01/2021	09/27/2027
664787-A*-9	NORTHERN BORDER PIPELINE NT Sr. Unsecure				1.G Z	7,500,000	101.2820	7,596,175	7,500,000	7,500,000	0	0	0	0	2.970	2.970	MS	65,588	0	09/15/2021	09/15/2031
665501-AL-6	NORTHERN NAT GAS CO CORPORATE			2	1.F FE	13,527,316	116.8780	15,568,150	13,320,000	13,518,024	0	(4,172)	0	0	4.300	4.205	JJ	264,106	572,760	06/12/2019	01/15/2049
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1.F FE	3,830,124	127.4380	4,949,692	3,884,000	3,860,423	0	600	0	0	5.250	5.300	JJ	94,025	203,910	11/24/2015	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1.F FE	9,066,161	145.5420	11,007,341	7,563,000	8,712,536	0	(50,025)	0	0	6.200	4.788	JJ	234,453	468,906	02/01/2018	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1.F FE	18,833,637	137.0610	24,588,743	17,940,000	18,675,321	0	(26,591)	0	0	5.350	4.992	MN	159,965	959,790	09/15/2015	11/01/2039
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE			2	1.F FE	5,176,200	124.5110	6,225,550	5,000,000	5,142,346	0	(4,945)	0	0	4.850	4.616	FA	91,611	242,500	01/07/2014	08/15/2040
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			2	1.F FE	5,755,203	108.8960	7,143,578	6,560,000	5,900,961	0	19,644	0	0	3.400	4.123	FA	84,260	223,040	06/26/2013	08/15/2042
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	19,515,825	119.0630	21,252,746	17,850,000	19,433,407	0	(49,004)	0	0	4.125	3.530	MN	94,084	736,313	04/06/2020	05/15/2044
665772-CN-7	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	16,422,260	118.0380	20,029,868	16,969,000	16,488,193	0	11,689	0	0	4.000	4.190	FA	256,420	678,760	09/16/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	10,064,453	113.1850	11,459,981	10,125,000	10,070,982	0	1,352	0	0	3.600	3.633	MN	46,575	364,500	05/23/2016	05/15/2046
665772-CU-1	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	5,086,900	107.6240	5,381,200	5,000,000	5,085,788	0	(1,112)	0	0	3.200	3.111	AO	40,000	80,444	05/14/2021	04/01/2052
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1.F FE	3,954,113	145.3470	4,863,311	3,346,000	3,797,001	0	(16,765)	0	0	6.375	5.159	MS	71,103	213,308	09/25/2009	09/01/2038
665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	15,179,084	108.2240	16,320,179	15,080,000	15,179,402	0	(1,453)	0	0	3.750	3.708	JD	47,125	565,500	04/30/2021	12/01/2047
665789-BA-0	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	16,940,310	119.2920	20,279,640	17,000,000	16,942,819	0	1,127	0	0	4.200	4.221	MS	238,000	714,000	09/05/2018	09/01/2048
665789-BB-8	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	4,941,700	98.1930	4,909,650	5,000,000	4,943,346	0	1,167	0	0	3.050	3.109	MN	25,417	152,500	05/18/2020	05/01/2051
665859-AN-4	NORTHERN TRUST CORP CORPORATE				1.F FE	13,178,237	101.1090	13,651,737	13,502,000	13,472,108	0	49,617	0	0	2.375	2.756	FA	132,723	320,673	12/10/2015	08/02/2022
665859-AT-1	NORTHERN TRUST CORP CORPORATE			2	1.E FE	1,351,085	111.3930	1,297,728	1,165,000	1,328,252	0	(22,833)	0	0	3.650	1.337	FA	17,481	42,523	01/22/2021	08/03/2028
665859-AU-8	NORTHERN TRUST CORP CORPORATE			2	1.E FE	3,455,430	107.7370	3,232,110	3,000,000	3,386,791	0	(51,907)	0	0	3.150	1.243	MN	15,225	94,500	09/02/2020	05/03/2029
665859-AV-6	NORTHERN TRUST CORP CORPORATE			2	1.E FE	8,488,893	99.1940	8,034,714	8,100,000	8,435,366	0	(38,933)	0	0	1.950	1.406	MN	26,325	157,950	12/15/2020	05/01/2030
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2.A FE	4,519,450	123.5190	6,175,950	5,000,000	4,836,560	0	31,043	0	0	7.875	8.824	MS	131,250	393,750	05/31/2000	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2.A FE	6,865,377	143.3130	9,470,123	6,608,000	6,748,468	0	(11,386)	0	0	7.750	7.411	FA	193,468	512,120	07/20/2006	02/15/2031
666807-BH-4	NORTHROP GRUMMAN SYSTEMS CORPORATE				2.A FE	2,985,533	126.5820	3,401,258	2,687,000	2,941,339	0	(7,403)	0	0	4.750	4.080	JD	10,636	127,633	12/07/2015	06/01/2043
666807-BK-7	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	981,656	106.2380	1,115,499	1,050,000	1,004,636	0	7,858	0	0	3.200	4.151	FA	14,000	33,600	12/12/2018	02/01/2027
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	6,989,141	107.0760	7,602,396	7,100,000	7,036,016	0	7,232	0	0	3.250	3.389	JJ	106,401	230,750	09/28/2020	01/15/2028
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	46,014,586	118.3510	51,835,371	43,798,000	46,014,684	0	(23,139)	0	0	4.030	3.694	AO	372,624	1,544,961	09/14/2021	10/15/2047
666807-BS-0	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	5,174,655	115.6220	5,231,896	4,525,000	5,072,966	0	(59,857)	0	0	4.400	2.720	MN	33,183	199,100	04/08/2020	05/01/2030
666807-BT-8	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	3,308,674	129.8550	4,317,679	3,325,000	3,309,551	0	487	0	0	5.150	5.189	MN	28,540	171,238	03/19/2020	05/01/2040
666807-BU-5	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.A FE	34,126,285	140.7860	33,543,672	23,826,000	34,079,365	0	(46,920)	0	0	5.250	2.967	MN	208,478	362,933	12/06/2021	05/01/2050
666807-CB-6	NORTHROP GRUMMAN SYSTEMS CORPORATE				2.A FE	5,693,789	136.5760	7,921,408	5,800,000	5,697,577	0	3,788	0	0	7.750	8.069	JD	37,458	224,750	09/02/2021	06/01/2029
668074-AU-1	Northwestern Corp CORPORATE			2	1.G FE	11,930,958	117.7370	13,068,807	11,100,000	11,899,921	0	(24,508)	0	0	4.176	3.684	MN	59,230	463,536	12/01/2020	11/15/2044
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUN CORPORATE				1.A FE	3,719,232	99.0040	3,663,148	3,700,000	3,717,527	0	(1,705)	0	0	1.700	1.621	JD	5,242	31,450	10/29/2021	06/01/2028
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	75,825,174	115.7870	92,627,284	79,998,000	76,575,181	0	104,140	0	0	3.700	4.005	MS	822,202	2,959,926	12/16/2016	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	42,693,410	105.5350	45,380,050	43,000,000	42,917,912	0	32,463	0	0	3.400	3.484	MN	223,361	1,462,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	117,717,059	128.4890	145,234,971	113,033,000	117,390,139	0	(139,075)	0	0	4.400	4.116	MN	759,833	4,973,452	04/28/2020	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	29,405,932	121.7230	29,449,663	24,194,000	29,164,525	0	(157,941)	0	0	4.000	2.767	MN	110,217	967,760	07/07/2020	11/20/2045
66989H-AN-8	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	5,303,809	106.9730	5,263,072	4,920,000	5,291,617	0	(12,192)	0	0	3.100	1.562	MN	18,641	76,260	10/27/2021	05/17/2027
66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	75,353,750	101.6060	77,372,969	76,150,000	75,386,988	0	12,107	0	0	2.750	2.794	FA	796,931	2,094,125	08/18/2020	08/14/2050
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1.F FE	15,445,480	129.3880	20,055,140	15,500,000	15,464,490	0	1,282	0	0	5.750	5.771	MS	262,424	891,250	08/27/2009	03/15/2036
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1.E FE	3,542,328	137.0260	4,932,936	3,600,000	3,554,453	0	1,400	0	0	5.500	5.611	MS	58,300	198,000	03/11/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	13,506,618	122.6410	16,630,120	13,560,000	13,514,154	0	1,163	0	0	4.400	4.424	MS	198,880	596,640	12/19/2016	03/01/2044
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	218,942	105.5760	232,267	220,000	219,543	0	108	0	0	3.250	3.307	MN	914	7,150	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	17,155,185	106.8820	19,030,340	17,805,000	17,386,133	0	69,135	0	0	3.200	3.686	MN	72,803	569,760	06/28/2018	05/15/2027
67021C-AR-8	NSTAR ELECTRIC COMPANY CORPORATE			2	1.E FE	2,485,600	97.5070	2,437,675	2,500,000	2,486,040	0	440	0	0	1.950	2.014	FA	17,333	0	08/10/2021	08/15/2031
670346-AH-8	NUCOR CORP CORPORATE				1.G FE	395,565	145.4320	436,296	300,000	382,147	0	(3,616)	0	0	6.400	4.049	JD	1,600	19,200	01/23/2018	12/01/2037
670346-AS-4	NUCOR CORP CORPORATE			2	1.G FE	19,494,373	103.0680	19,402,551	18,825,000	19,401,593	0	(64,029)	0	0	2.700	2.282	JD	42,356	505,845	07/21/2021	06/01/2030
67066G-AM-6	NVIDIA CORP CORPORATE			2	1.G FE	8,973,560	98.7550	8,887,950	9,000,000	8,973,119	0	(441)	0	0	1.550	1.596	JD	6,200	69,363	11/02/2021	06/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67080L-AA-3	NUVEEN LLC CORPORATE			2	1.C FE	25,203,227	111.2340	27,713,951	24,915,000	25,137,278	0	(23,340)	0	0	4.000	3.842	MN	166,100	979,000	11/17/2021	11/01/2028
670837-AC-7	OGE ENERGY CORP CORPORATE				2.A FE	22,500,000	99.6150	22,413,327	22,500,000	22,500,000	0	0	0	0	0.703	0.703	MN	15,378	78,648	05/24/2021	05/26/2023
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project				3.A Z	18,377,953	109.2690	20,081,459	18,377,953	18,377,953	0	0	0	0	4.410	4.411	JJ	339,946	810,468	11/09/2017	06/30/2038
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project				3.B Z	4,321,770	108.1800	4,675,277	4,321,770	4,321,770	0	0	0	0	6.000	6.001	JJ	108,765	259,306	11/09/2017	12/31/2036
67103H-AE-7	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.A FE	7,118,975	107.3480	7,245,990	6,750,000	6,994,006	0	(57,868)	0	0	3.550	2.583	MS	70,556	239,625	10/18/2019	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.A FE	7,232,805	108.5620	7,626,481	7,025,000	7,172,983	0	(24,674)	0	0	3.600	3.173	MS	84,300	252,900	07/09/2019	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.B FE	3,430,308	112.8350	3,272,215	2,900,000	3,359,443	0	(67,924)	0	0	4.350	1.638	JD	10,513	126,150	01/14/2021	06/01/2028
67103H-AH-0	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.B FE	1,347,216	110.5580	1,326,696	1,200,000	1,337,368	0	(9,848)	0	0	3.900	2.167	JD	3,900	23,400	06/08/2021	06/01/2029
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.A FE	5,133,123	113.1710	5,077,983	4,487,000	5,094,503	0	(38,620)	0	0	4.200	2.334	AO	47,114	94,227	06/07/2021	04/01/2030
674599-BT-1	Occidental Pete Corp SENIOR NOTES				3.B FE	16,536,365	121.9660	19,392,594	15,900,000	16,199,396	0	(30,722)	0	0	8.450	8.092	FA	507,563	1,343,550	03/30/2001	02/15/2029
67611@-AA-6	Odyssey Global Holding Corp Sr. Secured			4	4.B Z	5,537,397	98.4500	5,451,567	5,537,397	5,537,397	0	0	0	0	10.313	8.510	MJSD	1,252	171,817	11/19/2021	04/30/2026
67611@-AB-4	Odyssey Global Holding Corp Sr. Secured			4	4.B Z	16,360,284	98.4500	16,106,700	16,360,284	16,360,284	0	0	0	0	48.038	7.571	MJSD	220,679	623,002	04/30/2021	04/30/2026
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon				1.F FE	33,468,491	121.6370	40,710,069	33,468,491	33,468,491	0	0	0	0	6.191	6.190	JJ	1,036,017	2,072,034	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				2.B FE	5,402,100	143.2220	7,161,100	5,000,000	5,283,677	0	(11,687)	0	0	6.875	6.274	JJ	158,507	343,750	09/14/2006	07/15/2036
677415-CR-0	Ohio Pwr Company CORPORATE			2	1.G FE	12,324,950	115.4730	14,249,368	12,340,000	12,325,438	0	276	0	0	4.000	4.007	JD	41,133	493,600	05/21/2019	06/01/2049
677730-A@-2	Ohio Valley Electric Corp Senior Note				3.A	7,868,118	118.8480	9,351,122	7,868,118	7,868,118	0	0	0	0	6.500	6.500	JD	22,730	511,428	11/17/2011	06/15/2040
67777J-AL-2	OHIOHEALTH CORP CORPORATE			2	1.B FE	7,925,000	100.6880	7,979,524	7,925,000	7,925,000	0	0	0	0	2.297	2.297	MN	32,868	0	10/19/2021	11/15/2031
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1.G FE	6,262,450	135.7260	6,786,300	5,000,000	6,063,512	0	(37,729)	0	0	5.850	4.182	JD	24,375	292,500	03/02/2016	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	20,392,035	129.5740	26,562,670	20,500,000	20,411,785	0	2,437	0	0	5.250	5.285	MN	137,521	1,076,250	04/27/2015	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	14,049,119	109.8270	15,556,995	14,165,000	14,061,693	0	2,880	0	0	3.900	3.950	MN	92,073	552,435	08/28/2018	05/01/2043
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	4,682,854	121.7800	5,632,325	4,625,000	4,675,205	0	(1,413)	0	0	4.550	4.470	MS	61,962	210,438	04/01/2016	03/15/2044
678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	515,897	112.6230	613,795	545,000	519,447	0	641	0	0	4.000	4.324	JD	969	21,800	11/03/2015	12/15/2044
678858-BT-7	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	1,117,883	110.0950	1,233,064	1,120,000	1,118,471	0	194	0	0	3.800	3.823	FA	16,078	42,560	08/14/2018	08/15/2028
679580-D#-4	Old Dominion Freight Line Inc Sr. Unsecu				2.A YE	59,301,656	101.8540	59,414,120	58,332,357	59,216,125	0	(85,531)	0	0	3.100	2.616	MN	286,315	1,391,162	09/01/2021	05/04/2027
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				1.F FE	11,544,400	145.6740	14,567,400	10,000,000	10,908,636	0	(56,303)	0	0	7.250	6.106	JJ	334,306	725,000	02/03/2004	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				1.F FE	5,024,606	104.0410	5,077,201	4,880,000	4,891,898	0	(18,122)	0	0	7.000	6.600	MS	113,867	341,600	04/01/2016	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				1.F FE	31,659,874	139.0680	40,927,712	29,430,000	30,709,415	0	(85,815)	0	0	7.000	6.415	MN	343,350	2,060,100	04/18/2006	05/01/2032
68233J-A*-5	Oncor Electric Delivery Co Sr. Secured				1.F	4,425,506	105.8310	4,323,622	4,085,399	4,399,837	0	(25,670)	0	0	3.860	1.818	JD	12,265	78,848	09/01/2021	12/03/2025
68233J-AF-1	Oncor Electric Delivery Co CORPORATE				1.F FE	7,058,520	158.9080	11,123,560	7,000,000	7,046,583	0	(1,413)	0	0	7.500	7.428	MS	175,000	525,000	05/18/2009	09/01/2038
68233J-AS-3	Oncor Electric Delivery Co CORPORATE			2	1.F FE	7,856,592	134.4580	9,243,988	6,875,000	7,668,074	0	(24,432)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042
68233J-AT-1	Oncor Electric Delivery Co CORPORATE			2	1.F FE	1,741,298	124.1580	1,930,657	1,555,000	1,709,498	0	(5,289)	0	0	4.550	3.820	JD	5,896	70,753	04/27/2015	12/01/2041
68233J-BB-9	Oncor Electric Delivery Co CORPORATE			2	1.F FE	7,618,650	114.3300	8,917,740	7,800,000	7,634,381	0	3,777	0	0	3.750	3.882	AO	73,125	292,500	01/25/2017	04/01/2045
68233J-BD-5	Oncor Electric Delivery Co CORPORATE			2	1.F FE	2,133,364	116.2900	2,126,944	1,829,000	2,131,881	0	(1,483)	0	0	3.800	2.873	MS	17,569	0	10/25/2021	09/30/2047
68233J-BK-9	Oncor Electric Delivery Co CORPORATE			2	1.F FE	2,289,385	122.6960	2,276,011	1,855,000	2,279,034	0	(10,352)	0	0	5.750	2.189	MS	31,406	0	10/21/2021	03/15/2029
68233J-BP-8	Oncor Electric Delivery Co CORPORATE			2	1.F FE	2,758,125	116.6540	2,741,369	2,350,000	2,756,349	0	(1,775)	0	0	3.800	2.873	JD	7,442	44,650	10/25/2021	06/01/2049
68233J-BW-3	Oncor Electric Delivery Co Sr. Secured				1.F FE	102,187,209	132.9030	91,394,800	68,767,822	101,425,417	0	(603,115)	0	0	5.350	2.979	AO	919,770	3,503,132	09/01/2021	10/01/2052
68235P-AE-8	ONE GAS INC CORPORATE			2	2.A FE	5,188,897	104.1860	5,172,835	4,965,000	5,015,462	0	(26,325)	0	0	3.610	3.037	FA	74,682	179,237	10/10/2014	02/01/2024
68235P-AF-5	ONE GAS INC CORPORATE			2	2.A FE	47,255,371	124.4400	51,922,590	41,725,000	46,383,225	0	(135,816)	0	0	4.658	3.889	FA	809,813	1,943,551	04/27/2015	02/01/2044
682680-AN-3	ONEOK INC CORPORATE				2.C FE	1,995,040	123.4050	2,468,100	2,000,000	1,996,641	0	155	0	0	6.000	6.018	JD	5,333	120,000	06/14/2005	06/15/2035
682680-AS-2	ONEOK INC CORPORATE			2	2.C FE	7,266,980	108.1790	7,572,530	7,000,000	7,189,417	0	(32,148)	0	0	4.000	3.436	JJ	130,667	280,000	07/09/2019	07/13/2027
682680-AT-0	ONEOK INC CORPORATE			2	2.C FE	10,185,475	116.8040	11,949,049	10,230,000	10,188,578	0	666	0	0	4.950	4.977	JJ	236,313	506,385	01/22/2018	07/13/2047
682680-AV-5	ONEOK INC CORPORATE			2	2.C FE	28,477,614	121.5130	32,109,810	26,425,000	28,399,168	0	(33,659)	0	0	5.200	4.696	JJ	633,613	1,300,000	09/14/2021	07/15/2048
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2.B FE	6,993,470	134.3030	9,401,210	7,000,000	6,994,426	0	157	0	0	6.850	6.857	AO	101,228	479,500	09/26/2007	10/15/2037
68389X-AE-5	ORACLE CORP CORPORATE				2.A FE	11,828,015	135.0600	12,332,329	9,131,000	11,170,827	0	(85,185)	0	0	6.500	4.526	AO	125,298	593,515	04/27/2015	04/15/2038
68389X-AH-8	ORACLE CORP CORPORATE				2.A FE	26,785,695	132.2230	34,946,539	26,430,000	26,711,335	0	(9,656)	0	0	6.125	6.023	JJ	777,941	1,618,838	04/27/2015	07/08/2039
68389X-AM-7	ORACLE CORP CORP				2.A FE	26,248,543	121.9430	25,964,104	21,292,000	25,150,412	0	(138,553)	0	0	5.375	3.983	JJ	527,716	1,144,445	04/27/2015	07/15/2040
68389X-AP-0	ORACLE CORP CORPORATE				2.A FE	400,992	101.4010	405,604	400,000	400,120	0	(158)	0	0	2.500	2.459	AO	2,111	10,000	02/25/2016	10/15/2022
68389X-AW-5	ORACLE CORP CORPORATE			2	2.A FE	112,061	112.9380	112,938	100,000	110,294	0	(294)	0	0	4.500	3.805	JJ	2,163	4,500	04/27/2015	07/08/2044
68389X-BB-0	ORACLE CORP CORPORATE			2	2.A FE	18,046,914	100.3950	18,131,337	18,060,000	18,058,789	0	1,774	0	0	2.500	2.510	MN	57,692	451,500	02/23/2016	05/15/2022
68389X-BM-6	ORACLE CORP CORPORATE			2	2.A FE	6,897,920	102.8990	6,585,536	6,400,000	6,768,645	0	(83,118)	0	0	2.650	1.266	JJ	78,204	169,600	06/05/2020	07/15/2026
68389X-BN-4	ORACLE CORP CORPORATE			2	2.A FE	753,863	105.5990	791,993	750,000	752,389	0	(391)	0	0	3.250	3.186	MN	3,115	24,375	01/16/2018	11/15/2027
68389X-BS-3	ORACLE CORP CORPORATE			2	2.A FE	4,951,600	103.9770	5,198,850	5,000,000	4,974,663	0	8,268	0	0	2.950	3.135	MN	18,847	147,500	02/14/2019	11/15/2024
68389X-BU-8	ORACLE CORP CORPORATE			2	2.A FE	12,972,050	103.2510	13,422,630	13,000,000	12,978,210	0	3,742	0	0	2.800	2.834	AO	91,000	364,000	03/30/2020	04/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-BX-2	ORACLE CORP CORPORATE			2	2.A FE	15,247,062	98.1800	15,021,540	15,300,000	15,248,219	0	1,027	0	0	3.600	3.619	AO	137,700	550,800	03/30/2020	04/01/2050
684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE				1.G FE	117,523	123.3470	123,347	100,000	114,563	0	(499)	0	0	5.500	4.350	FA	2,078	5,500	04/27/2015	08/15/2040
68622T-AA-9	ORGANON FINANCE 1 LLC CORPORATE			2	3.B FE	758,438	102.5330	768,998	750,000	758,198	0	(239)	0	0	4.125	3.847	AO	5,242	0	11/12/2021	04/30/2028
68902V-AM-9	OTIS WORLDWIDE CORPORATION CORPORATE			2	2.B FE	32,017,676	106.1420	31,294,907	29,484,000	32,013,091	0	(4,586)	0	0	3.362	2.908	FA	374,473	0	12/06/2021	02/15/2050
68964*-AT-8	Otter Tail Power Company Sr. Unsecured				2.A IF	1,000,000	108.0330	1,080,331	1,000,000	1,000,000	0	0	0	0	3.690	3.690	MN	3,280	0	11/29/2021	11/29/2051
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER CORPORATE				4.C FE	2,113,650	108.1870	2,109,647	1,950,000	2,109,891	0	(3,759)	0	0	6.375	3.922	FA	46,963	0	11/30/2021	08/15/2025
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE			2	4.C FE	1,727,750	105.4400	1,687,040	1,600,000	1,710,559	0	(17,191)	0	0	6.625	3.780	MN	14,133	53,000	08/23/2021	05/13/2027
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE				1.F FE	12,839,883	139.4220	15,275,074	10,956,000	12,463,011	0	(71,480)	0	0	5.950	4.638	AO	162,971	651,882	07/30/2018	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1.F FE	4,532,950	128.0620	6,403,100	5,000,000	4,654,613	0	13,088	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	4,014,802	118.9490	4,690,159	3,943,000	4,006,654	0	(1,745)	0	0	4.150	4.039	AO	40,909	163,635	12/08/2016	10/01/2044
693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	21,606,378	117.8490	26,409,961	22,410,000	21,655,525	0	15,811	0	0	3.900	4.111	MS	291,330	873,990	09/04/2018	03/01/2048
693304-AY-3	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	1,653,328	98.5900	1,631,665	1,655,000	1,653,379	0	37	0	0	2.800	2.805	JD	2,060	46,340	06/01/2020	06/15/2050
693304-BA-4	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	10,317,811	103.1490	10,655,292	10,330,000	10,317,773	0	(37)	0	0	3.050	3.056	MS	92,769	163,659	03/01/2021	03/15/2051
69344A-10-7	PGIM ETF TR PGIM ULTRA SHORT BD ETF				1.G	99,999,936	49.4900	98,875,081	0	98,875,081	(699,258)	0	0	0	0.000	0.000	N/A	126,785	1,311,049	12/17/2019	
693475-AV-7	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	2,993,190	104.7320	3,141,960	3,000,000	2,996,997	0	1,357	0	0	3.500	3.550	JJ	46,083	105,000	01/17/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	3,793,920	108.9380	4,139,644	3,800,000	3,795,226	0	549	0	0	3.450	3.469	AO	24,763	131,100	04/16/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	10,049,700	104.7700	10,477,000	10,000,000	10,032,843	0	(7,275)	0	0	2.600	2.518	JJ	114,111	260,000	08/19/2019	07/23/2026
693475-AZ-8	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	2,353,776	103.2340	2,357,865	2,284,000	2,353,555	0	(221)	0	0	2.550	2.125	JJ	25,724	0	12/17/2021	01/22/2030
69349L-AG-3	PNC BANK NA CORPORATE			2	1.G FE	19,181,214	101.6460	19,790,476	19,470,000	19,424,111	0	52,502	0	0	2.700	2.983	MN	87,615	525,690	08/13/2019	11/01/2022
69349L-AK-4	PNC BANK NA CORPORATE			2	1.G FE	10,176,637	102.2550	11,393,252	11,142,000	11,011,598	0	115,531	0	0	2.950	4.066	JJ	137,867	328,689	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			2	1.G FE	26,985,331	104.1790	28,318,978	27,183,000	27,167,759	0	6,415	0	0	3.800	3.828	JJ	447,613	1,032,954	12/04/2019	07/25/2023
69349L-AQ-1	PNC BANK NA CORPORATE			2	1.G FE	3,611,089	109.6820	3,752,221	3,421,000	3,500,624	0	(19,512)	0	0	4.200	3.532	MN	23,947	143,682	10/23/2015	11/01/2025
69349L-AR-9	PNC BANK NA BANK NOTE				1.G FE	22,988,114	112.3310	24,528,597	21,836,000	22,942,792	0	(52,848)	0	0	4.050	3.157	JJ	380,765	620,987	11/09/2021	07/26/2028
69349L-AS-7	PNC BANK NA CORPORATE				1.G FE	1,323,378	103.3240	1,260,553	1,220,000	1,310,448	0	(10,754)	0	0	2.700	1.683	AO	6,314	32,940	10/16/2020	10/22/2029
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1.E FE	7,416,156	141.7920	8,720,208	6,150,000	7,079,219	0	(38,377)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1.E FE	16,752,236	144.2370	20,610,025	14,289,000	16,272,866	0	(74,600)	0	0	6.250	5.014	MN	114,114	893,063	01/22/2016	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			2	1.E FE	18,112,803	128.3000	21,530,023	16,781,000	17,860,141	0	(36,921)	0	0	5.200	4.673	JJ	402,371	872,612	11/02/2016	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			2	1.E FE	23,786,153	126.9080	29,512,455	23,255,000	23,710,188	0	(14,255)	0	0	4.750	4.597	JJ	509,349	1,104,613	12/19/2016	07/15/2043
69351U-AT-0	PPL Electric Utilities Corp CORPORATE			2	1.E FE	16,557,616	119.9750	18,734,096	15,615,000	16,502,995	0	(25,696)	0	0	4.150	3.767	AO	162,006	648,023	09/05/2019	10/01/2045
69351U-AU-7	PPL Electric Utilities Corp CORPORATE			2	1.E FE	7,357,340	117.2640	8,435,972	7,194,000	7,360,681	0	127	0	0	3.950	3.793	JD	23,680	260,720	10/14/2021	06/01/2047
69351U-AV-5	PPL Electric Utilities Corp CORPORATE			2	1.F FE	3,529,479	121.6360	3,588,262	2,950,000	3,524,304	0	(5,175)	0	0	4.150	3.056	JD	5,441	92,338	10/26/2021	06/15/2048
69351U-AW-3	PPL Electric Utilities Corp CORPORATE			2	1.F FE	9,356,775	102.9860	9,783,670	9,500,000	9,362,109	0	2,720	0	0	3.000	3.078	AO	71,250	262,500	05/13/2021	10/01/2049
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER			2	1.F FE	19,250,000	99.7180	19,195,630	19,250,000	19,250,000	0	0	0	0	0.380	0.380	MJSD	1,626	37,142	06/21/2021	06/24/2024
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1.F FE	1,262,383	105.0290	1,396,886	1,330,000	1,293,987	0	10,561	0	0	2.950	3.872	FA	13,950	39,235	11/16/2018	02/23/2025
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1.F FE	15,100,650	106.2860	15,942,900	15,000,000	15,057,481	0	(16,122)	0	0	3.250	3.128	JD	40,625	487,500	03/21/2019	06/01/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	4,189,960	107.0830	4,567,090	4,265,000	4,214,389	0	7,529	0	0	3.100	3.321	AO	24,239	132,215	03/28/2019	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	6,460,599	107.5200	6,766,234	6,293,000	6,434,058	0	(22,836)	0	0	3.250	2.821	JJ	90,331	204,523	08/18/2020	01/22/2028
69353R-FL-7	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	5,163,548	103.7490	5,394,948	5,200,000	5,188,015	0	7,923	0	0	3.500	3.665	JD	11,628	182,000	10/16/2018	06/08/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOAT			2	1.F FE	31,000,000	100.1390	31,043,185	31,000,000	31,000,000	0	0	0	0	1.743	1.359	FA	190,616	540,330	02/20/2020	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOAT			2	1.F FE	26,000,000	100.0250	26,006,519	26,000,000	26,000,000	0	0	0	0	0.495	0.667	FMAN	13,575	129,073	02/20/2020	02/24/2023
693627-AJ-0	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	274,717	100.2350	250,588	250,000	250,544	0	(13,983)	0	0	8.850	3.120	JJ	10,202	22,125	03/30/2020	01/15/2022
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				2.A FE	5,222,784	133.5620	6,961,251	5,212,000	5,223,517	0	(958)	0	0	6.120	6.087	AO	67,339	318,974	04/27/2015	10/15/2035
69418@-AB-5	Ansell USA Inc Senior Note				2.B	17,167,696	105.0920	17,865,688	17,000,000	17,163,757	0	(3,940)	0	0	4.050	3.737	MN	97,538	567,000	12/01/2021	05/10/2025
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE				1.D FE	48,189,688	99.3320	47,927,574	48,250,000	48,215,104	0	20,025	0	0	0.500	0.542	MS	65,674	241,250	09/16/2020	09/23/2023
695114-CG-1	PACIFICORP CORPORATE				1.E FE	29,858,021	139.4350	38,574,693	27,665,000	29,283,160	0	(64,297)	0	0	6.250	5.676	AO	365,024	1,729,063	04/27/2015	10/15/2037
695114-CL-0	PACIFICORP CORPORATE				1.E FE	12,659,819	137.5020	15,510,226	11,280,000	12,332,508	0	(38,644)	0	0	6.000	5.163	JJ	312,080	676,800	04/27/2015	01/15/2039
695156-AW-9	PACKAGING CORP CORPORATE			2	2.B FE	9,947,300	99.9000	9,990,000	10,000,000	9,947,310	0	10	0	0	3.050	3.077	AO	84,722	0	09/07/2021	10/01/2051
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPORATE			2	4.A FE	2,251,563	99.2520	2,233,170	2,250,000	2,251,344	0	(219)	0	0	4.375	4.352	AO	26,523	0	10/19/2021	10/15/2028
69888*-AF-9	Pappas Restaurants, Inc. Senior Unsecure				3.A	5,000,000	108.4040	5,420,199	5,000,000	5,000,000	0	0	0	0	4.800	4.828	JAJO	40,667	240,000	10/31/2018	10/31/2028
701094-AP-9	PARKER HANNIFIN CORP CORPORATE			2	2.A FE	2,759,621	117.2050	2,742,597	2,340,000	2,756,737	0	(2,884)	0	0	4.000	3.028	JD	4,420	46,800	09/14/2021	06/14/2049
70109H-AN-5	PARKER HANNIFIN CORP CORPORATE			2	2.A FE	345,829	120.9190	374,849	310,000	340,663	0	(858)	0	0	4.450	3.790	MN	1,533	13,795	04/27/2015	11/21/2044
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not				4.A PL	19,893,379	105.2930	20,886,027	19,836,117	19,888,618	0	(4,761)	0	0	7.250	6.516	MON	119,843	1,389,673	08/31/2021	12/30/2024
70342@-AF-5	Patterson Companies Inc. Senior Note				2.C	2,000,000	104.0080	2,080,164	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	4,779	74,800	12/08/2011	12/08/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70450Y-AF-0	PayPal Holdings Inc CORPORATE				1.G FE	20,980,680	100.8400	21,176,441	21,000,000	20,990,835	0	6,316	0	0	1.350	1.381	JD	23,625	283,500	05/11/2020	06/01/2023
705322-AK-1	Pedernales Electric Coop Senior Note				1.D FE	17,044,800	123.6120	20,174,751	16,321,000	16,674,607	0	(46,095)	0	0	6.202	5.785	MN	129,340	1,012,228	06/06/2013	11/15/2032
70602#-AE-1	Pella Corporation Sr. Unsecured				2.B YE	5,000,000	102.6570	5,132,872	5,000,000	5,000,000	0	0	0	0	3.050	3.050	MJSD	424	152,500	09/30/2019	09/30/2024
707569-AS-8	PENN NATL GAMING INC CORPORATE			2	4.C FE	4,284,875	102.8900	4,269,935	4,150,000	4,270,051	0	(14,824)	0	0	5.625	3.387	JJ	107,641	14,063	12/10/2021	01/15/2027
70959W-AK-9	Penske Automotive Group Inc CORPORATE			2	3.C FE	6,000,000	99.5770	5,974,620	6,000,000	6,000,000	0	0	0	0	3.750	3.750	JD	10,000	112,500	05/25/2021	06/15/2029
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2.B FE	2,358,100	136.5800	2,731,600	2,000,000	2,211,590	0	(13,844)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713448-BP-2	PEPSICO INC CORPORATE				1.E FE	33,234,616	141.7390	47,447,130	33,475,000	33,291,367	0	5,225	0	0	5.500	5.547	JJ	848,963	1,841,125	04/27/2015	01/15/2040
713448-BZ-0	PEPSICO INC CORPORATE				1.E FE	179,057	119.9400	209,895	175,000	178,397	0	(110)	0	0	4.000	3.860	MS	2,256	7,000	04/27/2015	03/05/2042
713448-CC-0	PEPSICO INC CORPORATE				1.E FE	26,048,899	114.1130	32,804,064	28,747,000	26,432,221	0	69,463	0	0	3.600	4.186	FA	396,709	1,034,892	11/24/2015	08/13/2042
713448-CQ-9	PEPSICO INC CORPORATE			2	1.E FE	358,088	124.8990	414,665	332,000	354,304	0	(627)	0	0	4.250	3.800	AO	2,704	14,110	04/27/2015	10/22/2044
713448-CX-4	PEPSICO INC CORPORATE			2	1.E FE	12,997,530	100.9960	13,129,480	13,000,000	12,999,662	0	380	0	0	3.100	3.103	JJ	183,589	403,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC CORPORATE			2	1.E FE	1,055,591	131.8100	1,318,100	1,000,000	1,048,895	0	(1,229)	0	0	4.600	4.265	JJ	20,956	46,000	12/07/2015	07/17/2045
713448-DD-7	PEPSICO INC CORPORATE			2	1.E FE	24,410,630	131.5830	30,349,619	23,065,000	24,336,940	0	(28,798)	0	0	4.450	4.073	AO	219,534	1,026,393	03/24/2021	04/14/2046
713448-DP-0	PEPSICO INC CORPORATE			2	1.E FE	12,763,008	113.2530	14,870,119	13,130,000	12,801,128	0	8,028	0	0	3.450	3.603	AO	106,955	452,985	12/21/2016	10/06/2046
713448-DU-9	PEPSICO INC CORP FLOATER				1.E FE	7,703,202	100.0920	7,807,186	7,800,000	7,784,430	0	46,611	0	0	0.497	2.735	FMAN	6,464	43,045	03/31/2020	05/02/2022
713448-DY-1	PEPSICO INC CORPORATE			2	1.E FE	740,475	107.4510	805,883	750,000	743,989	0	929	0	0	3.000	3.152	AO	4,750	22,500	01/12/2018	10/15/2027
713448-EE-4	PEPSICO INC CORPORATE				1.E FE	9,105,138	127.4470	9,530,487	7,478,000	8,530,346	0	(199,714)	0	0	7.290	3.979	MS	160,515	545,146	01/04/2019	09/15/2026
713448-EG-9	PEPSICO INC CORPORATE				1.E FE	9,829,259	136.3880	10,774,652	7,900,000	9,339,931	0	(170,120)	0	0	7.000	4.044	MS	184,333	553,000	01/04/2019	03/01/2029
713448-EM-6	PEPSICO INC CORPORATE			2	1.E FE	14,355,013	113.1460	15,290,550	13,514,000	14,342,716	0	(11,734)	0	0	3.375	3.041	JJ	192,575	249,403	06/03/2021	07/29/2049
713448-EV-6	PEPSICO INC CORPORATE			2	1.E FE	3,739,922	126.7210	4,815,398	3,800,000	3,740,892	0	653	0	0	3.875	3.954	MS	41,721	212,023	03/17/2020	03/19/2060
713448-FG-8	PEPSICO INC CORPORATE			2	1.E FE	39,740,800	103.3340	41,333,600	40,000,000	39,740,979	0	179	0	0	2.750	2.782	AO	213,889	0	10/06/2021	10/21/2051
717081-CY-7	PFIZER INC CORPORATE				1.F FE	29,333,400	161.3530	37,377,422	23,165,000	27,934,094	0	(168,358)	0	0	7.200	5.344	MS	491,098	1,667,880	04/27/2015	03/15/2039
717081-DE-0	PFIZER INC CORPORATE				1.F FE	7,996,831	122.9860	8,768,917	7,130,000	7,883,389	0	(23,053)	0	0	4.300	3.589	JD	13,626	306,590	10/17/2016	06/15/2043
717081-DK-6	PFIZER INC CORPORATE				1.F FE	40,808,615	125.6100	46,538,505	37,050,000	40,336,942	0	(91,853)	0	0	4.400	3.807	MN	208,303	1,630,200	05/31/2016	05/15/2044
717081-DT-7	PFIZER INC CORP				1.F FE	14,379,555	140.3270	16,032,360	11,425,000	13,917,237	0	(88,803)	0	0	5.600	3.940	MS	188,386	639,800	12/19/2016	09/15/2040
717081-EC-3	PFIZER INC CORPORATE				1.F FE	499,060	118.7710	593,855	500,000	499,247	0	36	0	0	4.000	4.013	JD	889	20,000	12/19/2016	12/15/2036
717081-ED-1	PFIZER INC CORPORATE				1.F FE	7,967,715	123.9250	8,348,827	6,737,000	7,944,938	0	(22,777)	0	0	4.125	3.089	JD	12,351	277,901	04/08/2021	12/15/2046
717081-EK-5	PFIZER INC CORPORATE			2	1.F FE	80,056,793	126.0570	98,037,050	77,772,000	79,993,875	0	(60,173)	0	0	4.200	4.007	MS	961,780	3,266,424	12/04/2020	09/15/2048
717081-EP-4	PFIZER INC CORPORATE			2	1.F FE	8,689,800	111.2560	9,734,900	8,750,000	8,706,354	0	5,596	0	0	3.600	3.684	MS	92,750	315,000	12/07/2018	09/15/2028
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES				1.F FE	627,055	125.8030	629,015	500,000	600,739	0	(15,219)	0	0	6.750	3.027	JD	1,500	33,750	03/30/2020	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1.F FE	1,213,866	129.9370	1,567,040	1,206,000	1,214,882	0	(1,008)	0	0	6.600	6.464	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				2.C FE	5,659,065	121.9020	8,411,238	6,900,000	5,860,326	0	37,549	0	0	6.125	7.666	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	12,832,197	141.1660	17,225,075	12,202,000	12,683,595	0	(17,599)	0	0	6.375	5.988	MN	97,235	777,878	04/27/2015	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	14,203,185	114.4810	16,599,745	14,500,000	14,262,872	0	7,241	0	0	4.375	4.500	MN	81,059	634,375	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	12,807,703	116.1770	15,219,187	13,100,000	12,862,938	0	6,919	0	0	4.500	4.638	MS	165,388	589,500	12/07/2015	03/20/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	1,198,436	110.9740	1,387,175	1,250,000	1,205,301	0	1,258	0	0	4.125	4.386	MS	16,758	51,563	12/07/2015	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	1,861,417	121.9360	2,133,880	1,750,000	1,847,325	0	(2,584)	0	0	4.875	4.473	MN	10,901	85,313	12/07/2015	11/15/2043
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	18,936,350	100.4650	19,088,358	19,000,000	18,971,346	0	21,128	0	0	1.125	1.239	MN	35,625	213,750	04/29/2020	05/01/2023
718546-AC-8	PHILLIPS 66 CORPORATE				2.A FE	1,103,936	100.9130	1,009,130	1,000,000	1,003,252	0	(13,059)	0	0	4.300	2.958	AO	10,750	43,000	05/16/2013	04/01/2022
718546-AL-8	PHILLIPS 66 CORPORATE			2	2.A FE	53,716,615	126.8920	63,489,143	50,034,000	53,449,196	0	(88,847)	0	0	4.875	4.392	MN	311,670	2,439,158	04/23/2019	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE			2	2.C FE	4,290,010	117.5660	4,941,299	4,203,000	4,284,905	0	(2,140)	0	0	4.680	4.539	FA	74,309	196,700	07/01/2019	02/15/2045
718549-AE-8	PHILLIPS 66 PARTNERS LP CORPORATE			2	2.C FE	15,382,482	122.2880	18,196,454	14,880,000	15,356,421	0	(10,623)	0	0	4.900	4.676	AO	182,280	729,120	07/01/2019	10/01/2046
718592-AB-4	PHILLIPS VAN HEUSEN BOND				2.C FE	19,536	110.6490	17,704	16,000	16,753	0	(375)	0	0	7.750	5.078	MN	158	1,240	01/01/2013	11/15/2023
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE			2	2.A FE	10,182,910	120.5760	12,208,320	10,125,000	10,172,916	0	(1,343)	0	0	4.650	4.614	FA	196,172	470,813	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				2.A	9,027,018	105.3800	9,512,694	9,027,018	9,027,018	0	0	0	0	3.470	3.470	JD	26,103	313,238	07/16/2012	07/16/2027
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				2.A	27,060,063	105.8830	28,651,719	27,059,844	27,059,964	0	(19)	0	0	3.570	3.570	JD	80,503	966,036	04/01/2016	07/16/2027
72147K-AE-8	PILGRIMS PRIDE CORP CORPORATE			2	3.A FE	1,056,250	105.5940	1,055,940	1,000,000	1,051,373	0	(4,877)	0	0	5.875	2.791	MS	14,851	0	10/28/2021	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE			2	3.A FE	1,210,500	105.1190	1,261,428	1,200,000	1,209,767	0	(733)	0	0	4.250	4.119	AO	10,767	26,492	05/12/2021	04/15/2031
72147K-AG-3	PILGRIMS PRIDE CORP CORPORATE			2	3.A FE	1,775,000	101.4030	1,799,903	1,775,000	1,775,000	0	0	0	0	3.500	3.500	MS	20,536	0	08/19/2021	03/01/2032
72650R-BC-5	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	1,132,802	102.0720	1,205,469	1,181,000	1,139,609	0	1,149	0	0	4.300	4.560	JJ	21,301	50,783	04/27/2015	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	2,993,760	103.8380	3,115,140	3,000,000	2,998,633	0	653	0	0	3.850	3.874	AO	24,383	115,500	08/08/2013	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	6,981,380	106.9990	7,489,930	7,000,000	6,984,434	0	380	0	0	4.700	4.716	JD	14,622	329,000	04/15/2014	06/15/2044
72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE			2	2.C FE	1,784,118	109.3120	1,823,331	1,668,000	1,769,265	0	(2,550)	0	0	4.900	4.470	FA	30,877	81,732	04/27/2015	02/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73020*-AG-8	PNG Companies LLC Senior Secured Note				2.A YE	13,218,258	103.7250	13,242,470	12,766,872	13,166,907	0	(51,351)	0	0	3.580	2.292	JJ	212,022	180,366	09/01/2021	07/15/2024
73020*-AH-6	PNG Companies LLC Senior Note				1.F FE	8,948,178	109.0050	9,754,236	8,948,448	8,948,105	0	(12)	0	0	4.260	4.282	MJSD	11,648	381,204	03/15/2016	12/20/2031
73102Q-AA-4	POLAR TANKERS INC CORP SINKING FUND				1.G FE	5,000,000	122.9480	6,147,400	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-B*-2	Polaris Industries Inc. Senior Unsecured				2.A	778,562	107.3590	759,555	707,489	775,394	0	(3,169)	0	0	4.230	2.616	JJ	13,800	0	09/01/2021	07/03/2028
73664#-AB-6	Portland Natural Gas Trans Sys Sr. Unsec				2.A	7,145,000	100.0950	7,151,810	7,145,000	7,145,000	0	0	0	0	2.840	2.840	AO	46,784	202,918	10/08/2020	10/08/2030
737446-AQ-7	POST HOLDINGS INC CORPORATE			2	4.B FE	505,625	101.4980	507,490	500,000	505,351	0	(274)	0	0	4.625	4.427	AO	4,882	11,563	08/17/2021	04/15/2030
737446-AR-5	POST HOLDINGS INC CORPORATE			2	4.B FE	3,123,844	99.2590	3,151,473	3,175,000	3,124,488	0	644	0	0	4.500	4.704	MS	42,069	18,500	12/03/2021	09/15/2031
737679-DC-1	Potomac Elec Pwr Co CORPORATE				1.F FE	4,963,578	159.9950	5,660,623	3,538,000	4,641,335	0	(40,362)	0	0	7.900	5.119	JD	12,422	279,502	04/27/2015	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1.F FE	3,988,400	100.4960	4,019,840	4,000,000	3,999,430	0	1,200	0	0	3.050	3.084	AO	30,500	122,000	03/28/2012	04/01/2022
737679-DF-4	Potomac Elec Pwr Co CORPORATE			2	1.F FE	13,970,220	122.2910	17,181,886	14,050,000	13,980,832	0	1,680	0	0	4.950	4.987	MN	88,866	695,475	12/10/2013	11/15/2043
73965*-AA-8	Prairie Power Inc. Senior Secured Note				2.B YE	6,754,509	111.2750	7,282,165	6,544,304	6,684,138	0	(10,934)	0	0	5.100	4.662	FMAN	42,647	333,760	03/15/2016	11/15/2032
739868-AA-1	Pratt Properties Inc. Senior Note				3.B	2,832,665	103.8100	2,940,581	2,832,665	2,832,665	0	0	0	0	5.850	5.921	MON	13,809	165,711	11/12/2013	11/13/2023
74005P-BF-0	PRAXAIR INC CORPORATE			2	1.F FE	7,739,269	101.7820	7,913,551	7,775,000	7,769,700	0	4,394	0	0	2.700	2.760	FA	75,806	209,925	01/11/2016	02/21/2023
740189-AG-0	Precision Castparts Corp CORPORATE			2	1.C FE	6,887,475	101.5620	7,617,150	7,500,000	7,421,510	0	72,846	0	0	2.500	3.534	JJ	86,458	187,500	09/26/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE			2	1.C FE	12,311,500	115.7130	14,464,125	12,500,000	12,345,519	0	4,538	0	0	3.900	3.987	JJ	224,792	487,500	05/30/2013	01/15/2043
74043P-AA-6	Preferred Credit, Inc. Sr. Secured				3.B	11,740,631	100.8100	11,463,531	11,371,437	11,722,298	0	(18,333)	0	0	3.300	2.736	MJSD	1,042	187,629	09/01/2021	11/03/2027
74165H-AB-4	PRIME HEALTHCARE SERVICES INC CORPORATE			2	4.B FE	2,140,000	106.2500	2,125,000	2,000,000	2,128,773	0	(11,227)	0	0	7.250	3.650	MN	24,167	0	10/28/2021	11/01/2025
74170*-AD-1	Prime Property Fund, LLC Senior Note				1.F	3,212,885	105.0270	3,150,803	3,000,000	3,188,962	0	(23,923)	0	0	3.880	1.386	JJ	48,823	0	09/01/2021	07/30/2024
74170*-AN-9	Prime Property Fund, LLC Senior Unsecure				1.F	3,195,202	103.7210	3,122,453	3,010,428	3,184,266	0	(10,936)	0	0	3.150	1.935	JJ	46,361	0	09/01/2021	01/05/2027
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure				1.F	2,203,147	105.4900	2,154,853	2,042,700	2,194,898	0	(8,249)	0	0	3.480	2.103	AO	15,797	36,286	09/01/2021	10/12/2027
74170*-AT-6	Prime Property Fund, LLC Senior Unsecure				1.F	6,000,000	108.1890	6,491,359	6,000,000	6,000,000	0	0	0	0	3.730	3.730	AO	49,733	223,800	10/11/2017	10/12/2032
74170*-AV-1	Prime Property Fund, LLC Senior Unsecure				1.F	6,500,000	116.2260	7,554,683	6,500,000	6,500,000	0	0	0	0	4.580	4.580	MN	43,828	297,700	11/08/2018	11/08/2033
74170*-AW-9	Prime Property Fund, LLC Senior Unsecure				1.F	12,000,000	106.4900	12,778,786	12,000,000	12,000,000	0	0	0	0	3.600	3.600	MN	45,600	432,000	05/23/2019	05/23/2029
74170*-AY-5	Prime Property Fund, LLC Senior Unsecure				1.F	11,980,000	108.8830	13,044,198	11,980,000	11,980,000	0	0	0	0	3.800	3.800	MN	48,053	455,240	05/23/2019	05/23/2034
74170*-BA-6	Prime Property Fund, LLC Sr. Unsecured				1.F	10,380,000	103.4450	10,737,637	10,380,000	10,380,000	0	0	0	0	3.260	3.260	JD	17,859	338,388	12/12/2019	12/12/2034
74170*-BL-2	Prime Property Fund, LLC Senior Unsecure				1.F FE	120,520,000	100.3260	120,912,860	120,520,000	120,520,000	0	0	0	0	2.760	2.760	JJ	1,533,818	0	07/15/2021	07/15/2031
74170*-BN-8	Prime Property Fund, LLC Sr. Unsecured				1.F IF	13,000,000	97.2550	12,643,214	13,000,000	13,000,000	0	0	0	0	2.550	2.550	AO	77,350	0	10/07/2021	10/07/2033
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1.G FE	1,011,305	101.8380	1,033,656	1,015,000	1,014,664	0	416	0	0	3.300	3.343	MS	9,862	33,495	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1.G FE	464,172	124.8860	580,720	465,000	464,294	0	19	0	0	4.625	4.636	MS	6,332	21,506	09/05/2012	09/15/2042
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC CORPORATE			2	1.G FE	4,253,404	105.7840	4,366,764	4,128,000	4,214,387	0	(17,498)	0	0	3.100	2.613	MN	16,351	127,968	10/31/2019	11/15/2026
74256L-AU-3	PRINCIPAL LFE GLB FND II CORPORATE				1.E FE	2,916,150	105.0360	3,151,080	3,000,000	2,958,098	0	8,903	0	0	3.000	3.351	AO	18,250	90,000	12/14/2016	04/18/2026
74256L-EM-7	PRINCIPAL LFE GLB FND II CORP FLOATER				1.E FE	11,500,000	100.0350	11,504,019	11,500,000	11,500,000	0	0	0	0	0.500	0.460	JAJO	12,902	28,335	04/05/2021	04/12/2024
742638-AD-7	Principal US Property Sep Acct Senior No				1.G YE	34,550,000	102.4010	35,379,495	34,550,000	34,550,000	0	0	0	0	3.300	3.300	JD	19,003	1,140,150	06/25/2015	06/26/2023
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1.D FE	920,131	141.5300	876,071	619,000	780,616	0	(17,242)	0	0	8.000	4.067	AO	8,941	49,520	06/07/2012	10/26/2029
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES				1.D FE	304,438	118.8010	297,003	250,000	288,771	0	(9,037)	0	0	6.450	2.398	JJ	7,435	16,125	03/30/2020	01/15/2026
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1.D FE	27,832,314	133.4950	33,440,498	25,050,000	26,967,627	0	(123,671)	0	0	5.500	4.637	FA	574,063	1,377,750	07/25/2013	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1.D FE	21,466,715	139.2910	29,947,565	21,500,000	21,477,663	0	1,085	0	0	5.800	5.811	FA	471,089	1,247,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE				1.D FE	16,948,149	143.0440	22,054,524	15,418,000	16,591,667	0	(54,710)	0	0	5.550	4.817	MS	275,725	855,699	04/01/2016	03/05/2037
742718-FG-9	PROCTER & GAMBLE CO CORPORATE				1.D FE	2,978,200	106.0990	2,970,772	2,800,000	2,935,604	0	(24,484)	0	0	2.800	1.825	MS	20,907	78,400	03/30/2020	03/25/2027
742718-FK-0	PROCTER & GAMBLE CO CORPORATE				1.D FE	9,007,256	124.6960	9,545,479	7,655,000	8,954,702	0	(30,219)	0	0	3.600	2.733	MS	73,488	275,580	03/27/2020	03/25/2050
74276#-AE-8	PRINC. US PPTY PORT REIT I II Senior Uns				1.G	165,903,500	99.3920	164,895,474	165,903,500	165,903,500	0	0	0	0	2.750	2.750	AO	1,140,587	2,281,173	04/01/2021	04/01/2031
74276#-AF-5	PRINC. US PPTY PORT REIT I II Senior Uns				1.G	74,006,960	99.4740	73,618,034	74,006,960	74,006,960	0	0	0	0	2.890	2.890	AO	534,700	748,580	05/25/2021	04/01/2033
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2.B FE	5,895,450	139.5890	6,979,450	5,000,000	5,496,942	0	(39,074)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2.B FE	2,230,420	135.7970	2,715,940	2,000,000	2,133,062	0	(9,660)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AP-0	PROGRESS ENERGY INC CORPORATE				2.B FE	2,300,355	138.0920	2,405,563	1,742,000	2,197,282	0	(17,202)	0	0	6.000	3.951	JD	8,710	104,520	04/27/2015	12/01/2039
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1.F FE	34,285,986	137.2810	43,114,471	31,406,000	33,299,571	0	(130,416)	0	0	6.250	5.489	JD	163,573	1,962,875	03/07/2016	12/01/2032
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	66,082,827	123.0270	81,370,058	66,140,000	66,088,838	0	921	0	0	4.350	4.355	AO	527,467	2,877,090	02/05/2016	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	45,607,294	113.3000	52,240,364	46,108,000	45,765,728	0	10,602	0	0	3.700	3.729	JJ	734,526	1,577,865	07/29/2021	01/26/2045
743315-AR-4	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	13,424,212	104.0890	15,202,198	14,605,000	13,890,161	0	127,218	0	0	2.450	3.517	JJ	164,996	357,823	06/27/2018	01/15/2027
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	30,667,357	121.8600	34,596,054	28,390,000	30,557,241	0	(60,778)	0	0	4.125	3.629	AO	247,230	1,171,088	04/16/2020	04/15/2047
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	30,453,746	124.0320	34,813,302	28,068,000	30,345,127	0	(56,921)	0	0	4.200	3.693	MS	347,108	1,178,856	04/01/2020	03/15/2048
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	8,278,110	112.9790	8,699,383	7,700,000	8,184,810	0	(66,870)	0	0	4.000	2.939	MS	102,667	308,000	07/30/2020	03/01/2029
743315-AW-3	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	1,310,664	108.4080	1,300,896	1,200,000	1,302,468	0	(8,196)	0	0	3.200	2.036	MS	10,133	19,200	04/16/2021	03/26/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	27,229,207	121.2650	27,454,396	22,640,000	27,049,851	0	(105,321)	0	0	3.950	2.909	MS	235,991	894,280	04/16/2020	03/26/2050
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note				2.B	99,690,571	104.6560	100,909,895	96,420,800	99,241,883	0	(448,688)	0	0	3.930	2.460	MON	63,156	2,479,337	09/01/2021	01/25/2024
74340*-AK-0	Prologis U.S. Logistics Fund Senior Note				2.B	50,000,000	106.1040	53,052,192	50,000,000	50,000,000	0	0	0	0	3.440	3.440	JD	119,444	1,720,000	06/06/2019	06/06/2029
74340*-AV-6	Prologis U.S. Logistics Fund Senior Note				2.B	35,043,479	101.4460	35,550,042	35,043,479	35,043,479	0	0	0	0	2.920	2.920	JJ	471,841	1,023,270	07/15/2020	07/15/2035
74340*-AW-4	Prologis U.S. Logistics Fund Senior Note				2.B	46,956,521	101.0590	47,453,562	46,956,521	46,956,521	0	0	0	0	2.690	2.690	JJ	582,443	1,263,130	07/15/2020	01/15/2031
74340X-BM-2	PROLOGIS LP CORPORATE			2	1.G FE	1,888,602	100.5760	1,883,788	1,873,000	1,888,557	0	(46)	0	0	2.250	2.137	AO	8,897	0	12/20/2021	04/15/2030
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE				1.E FE	17,600,000	99.6640	17,540,838	17,600,000	17,600,000	0	0	0	0	0.502	0.502	AO	19,388	44,176	04/05/2021	04/12/2023
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE				1.D FE	8,984,460	114.2260	10,223,227	8,950,000	8,980,552	0	(788)	0	0	3.744	3.722	AO	83,772	335,088	09/20/2016	10/01/2047
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH CORPORATE			2	1.D FE	1,470,000	103.3110	1,518,672	1,470,000	1,470,000	0	0	0	0	2.532	2.531	AO	9,305	37,220	09/24/2019	10/01/2029
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH CORPORATE MU			2	1.D FE	80,000,000	97.4020	77,921,600	80,000,000	80,000,000	0	0	0	0	2.700	2.700	AO	540,000	0	09/14/2021	10/01/2051
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE				1.F FE	9,307,403	146.2110	11,699,804	8,002,000	8,947,244	0	(38,531)	0	0	6.250	5.142	MS	166,708	500,125	10/06/2009	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1.F FE	16,246,656	151.0220	20,558,625	13,613,000	15,608,247	0	(80,929)	0	0	6.500	5.133	FA	368,685	884,845	01/01/2013	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	6,634,878	123.7860	7,600,460	6,140,000	6,527,656	0	(13,053)	0	0	4.750	4.261	FA	110,179	291,650	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	63,225,000	110.7450	81,364,352	73,470,000	64,916,973	0	244,358	0	0	3.600	4.463	MS	778,782	2,644,920	12/07/2015	09/15/2042
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	21,253,356	120.2300	25,260,323	21,010,000	21,232,981	0	(7,064)	0	0	4.300	4.221	MS	266,010	903,430	04/15/2020	03/15/2044
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	7,827,736	107.5200	8,504,832	7,910,000	7,837,034	0	1,832	0	0	3.550	3.607	JD	12,480	280,805	06/06/2016	06/15/2046
744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	22,489,360	113.4590	21,348,445	18,816,000	22,325,080	0	(97,557)	0	0	3.800	2.757	JD	31,778	715,008	04/15/2020	06/15/2047
744448-CP-4	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	7,268,642	110.0880	7,717,169	7,010,000	7,243,890	0	(26,815)	0	0	3.700	3.065	JD	11,528	259,370	04/05/2021	06/15/2028
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	10,273,445	119.5840	9,560,741	7,995,000	10,200,827	0	(55,132)	0	0	4.050	2.623	MS	95,340	323,798	09/14/2020	09/15/2049
744448-CS-8	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	7,516,990	105.5870	6,863,155	6,500,000	7,480,893	0	(24,561)	0	0	3.200	2.446	MS	69,333	208,000	07/07/2020	03/01/2050
744448-CV-1	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	297,999	97.6030	292,809	300,000	298,142	0	143	0	0	1.875	1.947	JD	250	4,438	02/22/2021	06/15/2031
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			2	1.E FE	4,244,408	103.9580	4,428,611	4,260,000	4,256,553	0	1,714	0	0	3.500	3.544	MN	24,850	149,100	11/06/2013	11/01/2023
744538-AE-9	PUBLIC SERV CO OF NH CORPORATE			2	1.E FE	3,694,107	100.4540	3,721,820	3,705,000	3,694,622	0	515	0	0	2.200	2.233	JD	3,623	40,755	06/01/2021	06/15/2031
744542-A#-8	Public Svc Co of New Mexico Senior Unsec				2.B	4,683,816	104.8830	4,552,699	4,340,737	4,668,044	0	(15,772)	0	0	3.680	2.397	MN	20,411	79,870	09/01/2021	05/15/2028
744542-A@-0	Public Svc Co of New Mexico Senior Unsec				2.B	5,413,028	103.6930	5,295,328	5,106,749	5,386,300	0	(26,728)	0	0	3.450	1.770	MN	22,512	88,091	09/01/2021	05/15/2025
744542-C#-6	Public Svc Co of New Mexico Sr. Unsecure				2.B	10,250,000	101.4580	10,399,446	10,250,000	10,250,000	0	0	0	0	3.210	3.210	AO	55,751	329,025	04/30/2020	04/30/2030
744542-D*-9	Public Svc Co of New Mexico Sr. Unsecure				2.B	4,000,000	100.4690	4,018,743	4,000,000	4,000,000	0	0	0	0	3.570	3.570	AO	24,197	142,800	04/30/2020	04/29/2039
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1.E FE	1,914,411	149.6960	3,016,374	2,015,000	1,940,767	0	2,281	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
744567Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	3,617,017	126.7710	3,926,098	3,097,000	3,456,608	0	(19,573)	0	0	5.250	4.120	JJ	81,296	162,593	03/29/2012	07/01/2035
744567Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	6,461,266	134.9470	7,770,248	5,758,000	6,276,947	0	(24,641)	0	0	5.700	4.824	JD	27,351	328,206	07/10/2013	12/01/2036
744567Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	14,979,356	136.1480	19,627,096	14,416,000	14,862,022	0	(21,448)	0	0	5.800	5.477	MN	139,355	836,128	02/17/2016	05/01/2037
744567Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	6,552,300	132.4420	7,693,556	5,809,000	6,381,122	0	(21,942)	0	0	5.375	4.539	MN	52,039	312,234	04/10/2013	11/01/2039
744567Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	11,802,363	135.0640	13,106,611	9,704,000	11,380,934	0	(61,188)	0	0	5.500	4.135	MS	177,907	533,720	10/11/2016	03/01/2040
744567Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	12,198,503	115.6600	14,615,954	12,637,000	12,271,988	0	10,642	0	0	3.950	4.157	MN	83,194	499,162	01/19/2016	05/01/2042
744567Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	20,297,025	112.2340	24,315,496	21,665,000	20,488,915	0	35,822	0	0	3.650	4.039	MS	263,591	790,773	03/06/2017	09/01/2042
744567Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	25,015,260	114.1250	30,093,621	26,369,000	25,206,613	0	34,033	0	0	3.800	4.114	JJ	501,011	1,002,022	12/14/2015	01/01/2043
744567Q-BC-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	963,660	101.7740	1,017,740	1,000,000	989,769	0	7,172	0	0	2.375	3.141	MN	3,035	23,750	03/12/2018	05/15/2023
744567Q-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	514,954	104.8420	539,936	515,000	514,967	0	5	0	0	3.750	3.751	MS	5,686	19,313	09/09/2013	03/15/2024
744567Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	11,465,285	113.8250	12,990,847	11,413,000	11,458,187	0	(1,465)	0	0	4.000	3.971	JD	38,043	456,520	03/21/2016	06/01/2044
744567Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	18,907,227	117.7610	22,698,433	19,275,000	18,952,486	0	7,909	0	0	4.050	4.162	MN	130,106	780,638	01/22/2016	05/01/2045
744567Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	15,223,170	117.8120	17,230,005	14,625,000	15,158,662	0	(14,162)	0	0	4.150	3.908	MN	101,156	606,938	12/21/2017	11/01/2045
744567Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	16,958,280	116.2600	20,298,996	17,460,000	17,002,540	0	11,031	0	0	3.800	3.969	MS	221,160	663,480	08/28/2018	03/01/2046
744567Q-BS-4	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	5,528,625	105.8210	6,084,708	5,750,000	5,600,260	0	24,868	0	0	3.000	3.536	MN	22,042	172,500	01/04/2019	05/15/2027
744567Q-BT-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	6,307,524	112.7870	6,090,498	5,400,000	6,297,157	0	(10,367)	0	0	3.600	2.693	JD	16,200	97,200	07/26/2021	12/01/2047
744567Q-BX-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	299,952	110.0770	330,231	300,000	299,954	0	5	0	0	3.650	3.652	MS	3,650	10,950	09/05/2018	09/01/2028
744567Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	14,692,760	106.3970	14,895,580	14,000,000	14,687,813	0	(4,947)	0	0	3.200	2.935	FA	186,667	64,000	09/29/2021	08/01/2049
744567Q-CC-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	4,912,423	105.5750	5,194,290	4,920,000	4,912,710	0	160	0	0	3.150	3.158	JJ	77,490	154,980	01/07/2020	01/01/2050
744567Q-CD-6	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	14,587,522	97.3100	14,219,910	14,613,000	14,587,508	0	(14)	0	0	2.700	2.709	MN	65,759	120,150	10/28/2021	05/01/2050
744567Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	17,338,838	103.5040	17,706,429	17,107,000	17,335,941	0	(2,897)	0	0	3.000	2.930	MS	171,070	252,328	06/22/2021	03/01/2051
74464#-AA-8	Public Storage Senior Unsecured				1.F	108,220,000	104.3650	113,032,747	108,305,715	108,305,715	0	0	0	(8,223,882)	2.175	2.175	MN	379,521	2,450,418	11/03/2015	11/03/2025
745332-BU-9	PUGET SOUND ENERGY CORPORATE				1.F FE	25,254,680	125.2230	27,549,060	22,000,000	24,389,468	0	(128,347)	0	0	5.483	4.402	JD	100,522	1,206,260	03/14/2014	06/01/2035
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1.F FE	6,347,398	138.6400	7,902,480	5,700,000	6,187,200	0	(22,098)	0	0	6.724	5.823	JD	17,034	383,268	04/23/2020	06/15/2036
745332-CA-2	PUGET SOUND ENERGY CORPORATE				1.F FE	9,661,659	135.6930	10,617,977	7,825,000	9,291,496	0	(54,558)	0	0	5.757	4.242	AO	112,621	450,485	06/04/2015	10/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1.F FE	4,214,339	137.6640	4,525,016	3,287,000	4,042,892	0	(28,110)	0	0	5.795	3.996	MS	56,086	190,482	04/24/2020	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE				1.F FE	30,323,684	133.3680	33,467,366	25,094,000	29,382,139	0	(155,382)	0	0	5.764	4.378	JJ	666,960	1,446,418	04/22/2020	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE			2	1.F FE	18,007,103	134.1160	20,606,923	15,365,000	17,437,376	0	(71,158)	0	0	5.638	4.547	AO	182,881	866,279	04/01/2016	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			2	1.F FE	17,259,761	118.6470	19,575,569	16,499,000	17,117,863	0	(20,844)	0	0	4.434	4.148	MN	93,478	731,566	09/22/2015	11/15/2041
745332-CG-9	PUGET SOUND ENERGY CORPORATE			2	1.F FE	44,486,298	119.7570	52,249,979	43,630,000	44,374,668	0	(19,612)	0	0	4.300	4.182	MN	213,666	1,876,090	12/07/2015	05/20/2045
745332-CK-0	PUGET SOUND ENERGY CORPORATE			2	1.F FE	7,684,226	99.0240	7,786,257	7,863,000	7,684,846	0	620	0	0	2.893	3.009	MS	66,979	0	10/26/2021	09/15/2051
745867-AX-9	PULTEGROUP INC CORPORATE			2	2.C FE	672,320	114.3220	804,827	704,000	686,072	0	3,000	0	0	5.000	5.586	JJ	16,231	45,507	11/17/2016	01/15/2027
747316-AU-3	Quad/Graphics Inc Senior Secured Note				4.A	537,357	101.0000	535,925	530,617	534,830	0	(2,527)	0	0	7.260	5.770	MS	10,059	19,261	09/01/2021	03/27/2023
747525-BN-2	QUALCOMM INC CORPORATE			2	1.F FE	59,655,687	96.9510	58,279,185	60,112,000	59,678,725	0	23,038	0	0	1.300	1.418	MN	88,999	550,953	08/24/2021	05/20/2028
74842*-AM-9	Quiktrip Corporation Senior Unsecured				2.A	8,470,504	103.0480	8,336,553	8,090,005	8,417,919	0	(52,585)	0	0	3.500	1.484	JAJO	54,270	70,788	09/01/2021	01/22/2026
74875B-AE-5	Quinn Group, Inc. Senior Note				2.C	12,065,848	120.4120	13,435,847	11,158,258	11,919,061	0	(28,702)	0	0	6.500	5.066	MJSD	28,206	687,287	09/01/2021	09/17/2032
74875B-AG-0	Quinn Group, Inc. Senior Unsecured				2.C	1,714,286	104.1020	1,784,600	1,714,286	1,714,286	0	0	0	0	3.720	3.737	JAJO	10,806	63,771	10/30/2015	10/30/2025
74875B-AJ-4	Quinn Group, Inc. Senior Unsecured Note				2.C	12,500,000	105.8070	13,225,867	12,500,000	12,500,000	0	0	0	0	4.080	4.099	MJSD	1,417	510,000	04/12/2018	03/31/2028
74930B-AA-6	RBH Investor III, LLC Leveraged Loan				5.B GI	6,443,494	100.3840	6,485,512	6,460,675	6,460,439	0	5,147	0	0	5.750	5.873	MJSD	1,032	376,648	06/01/2018	01/31/2022
74941B-AA-3	RDO Equipment Co Senior Secured Note				3.A	14,327,728	103.6680	14,617,191	14,100,000	14,236,161	0	(28,612)	0	0	3.810	3.364	MJSD	19,399	537,210	06/03/2019	09/18/2025
74941B-AD-7	RDO Equipment Co Senior Secured Note				3.A	6,100,000	107.9730	6,586,350	6,100,000	6,100,000	0	0	0	0	4.680	4.706	FMAN	26,169	285,480	11/28/2018	11/28/2028
74941B-AE-5	RDO Equipment Co Senior Secured Note				3.A	1,000,000	105.9970	1,059,971	1,000,000	1,000,000	0	0	0	0	4.010	4.029	FMAN	5,904	40,100	05/08/2019	05/08/2029
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES				2.A FE	394,184	100.5310	349,285	347,440	349,342	0	(848)	0	0	9.820	8.455	JD	2,275	34,119	11/15/1996	12/07/2022
74979U-AA-3	RS 2018 Private, LLC Senior Secured Note				1.G PL	6,827,377	106.1710	6,690,873	6,301,988	6,801,392	0	(25,985)	0	0	4.040	1.921	MJSD	7,779	127,300	09/01/2021	06/22/2026
749868-AN-1	RREEF America REIT II, Inc Senior Note				1.G	2,178,966	105.2240	2,138,668	2,032,486	2,158,654	0	(20,312)	0	0	4.330	1.237	JJ	40,581	0	09/01/2021	01/15/2024
749868-AS-0	RREEF America REIT II, Inc Senior Unsecu				1.G	3,186,365	102.0440	3,126,665	3,064,049	3,108,356	0	(42,983)	0	0	3.390	1.939	JJ	50,782	103,871	03/02/2020	01/05/2023
749868-AV-3	RREEF America REIT II, Inc Senior Unsecu				1.G	50,000,000	106.4320	53,215,966	50,000,000	50,000,000	0	0	0	0	3.850	3.850	JJ	941,111	1,925,000	01/05/2016	01/05/2026
749868-AX-9	RREEF America REIT II, Inc Senior Unsecu				1.G	9,500,000	110.2600	10,474,672	9,500,000	9,500,000	0	0	0	0	4.140	4.140	FA	132,193	393,300	08/31/2018	08/31/2029
749868-BC-4	RREEF America REIT II, Inc Sr. Unsecured				1.G	9,000,000	99.3490	8,941,384	9,000,000	9,000,000	0	0	0	0	2.620	2.620	JD	14,410	235,800	12/09/2020	12/09/2031
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1.E FE	15,418,897	100.8360	15,226,236	15,100,000	15,098,098	0	(26,874)	0	0	8.625	8.454	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1.E FE	2,669,342	106.0840	2,758,184	2,600,000	2,605,943	0	(5,303)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
75144*-AD-1	Ramco-Gershenson Properties LP Senior No				2.C	0	0.0000	0	0	0	0	0	0	0	4.650	0.000	FMAN	0	85,687	11/01/2017	05/28/2024
75144*-AE-9	Ramco-Gershenson Properties LP Senior No				2.C FE	1,052,388	107.7900	1,077,901	1,000,000	1,029,158	0	(5,932)	0	0	4.740	4.035	FMAN	4,345	47,400	11/01/2017	05/28/2026
75144*-AH-2	Ramco-Gershenson Properties LP Sr. Unsec				2.C FE	6,600,000	105.2790	6,948,402	6,600,000	6,600,000	0	0	0	0	4.200	4.222	JAJO	65,450	277,200	07/06/2015	07/07/2025
75281A-BA-6	Range Resources Corporation CORPORATE			2	4.A FE	1,789,568	102.1170	1,908,567	1,869,000	1,841,621	0	21,078	0	0	5.000	6.272	MS	27,516	93,450	05/23/2019	03/15/2023
75513E-BQ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	2,470,281	119.8870	2,397,740	2,000,000	2,373,079	0	(91,892)	0	0	7.280	2.199	AO	30,738	145,600	12/10/2020	11/07/2025
75513E-BS-9	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	14,853,557	126.6830	13,453,735	10,620,000	14,227,769	0	(591,416)	0	0	7.100	1.108	MN	96,347	754,020	12/10/2020	11/15/2027
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	31,403,116	141.2920	28,889,975	20,447,000	30,789,341	0	(580,816)	0	0	6.800	2.593	JJ	695,198	1,390,396	12/10/2020	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	1,582,640	149.3900	1,493,900	1,000,000	1,554,443	0	(26,656)	0	0	7.000	2.753	AO	14,778	70,000	12/10/2020	04/15/2038
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	13,396,367	127.1700	12,195,603	9,590,000	12,810,736	0	(553,557)	0	0	7.200	1.035	FA	260,848	690,480	12/10/2020	08/15/2027
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	16,181,759	128.2040	14,840,895	11,576,000	15,597,233	0	(552,485)	0	0	7.000	1.610	MN	135,053	810,320	12/10/2020	11/01/2028
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	34,531,588	126.5720	33,668,152	26,600,000	34,212,702	0	(301,421)	0	0	4.875	2.890	AO	273,758	1,296,750	12/10/2020	10/15/2040
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	709,452	123.9610	684,265	552,000	703,575	0	(5,553)	0	0	4.700	2.881	JD	1,153	25,944	12/10/2020	12/15/2041
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	733,260	113.7830	677,009	595,000	728,802	0	(4,211)	0	0	4.200	2.839	JD	1,111	24,990	12/10/2020	12/15/2044
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	8,622,866	104.5400	8,185,482	7,830,000	8,319,355	0	(286,784)	0	0	3.700	0.034	JD	12,876	289,710	12/10/2020	12/15/2023
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	14,163,174	107.8720	13,473,213	12,490,000	13,877,283	0	(270,231)	0	0	3.500	1.185	MS	128,716	437,150	12/10/2020	03/15/2027
75513E-CJ-8	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	22,591,731	126.7550	21,459,622	16,930,000	22,397,019	0	(183,985)	0	0	4.800	2.790	JD	36,117	812,640	12/10/2020	12/15/2043
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	9,050,423	122.1070	8,907,706	7,295,000	9,036,342	0	(14,082)	0	0	4.350	2.981	AO	66,992	158,666	09/14/2021	04/15/2047
75525B-AB-2	RE AZ Holdings, LLC Series B Senior Secu				2.C YE	13,900,218	126.1480	17,375,180	13,773,603	13,866,625	0	(6,763)	0	0	6.850	6.797	MJSD	2,621	943,492	04/01/2016	09/30/2035
756109-A*-5	Realty Income Corporation Senior Unsecur				1.G	39,994,712	102.7010	42,811,799	41,685,908	41,685,908	0	0	0	(384,713)	2.730	2.730	MN	129,608	1,160,186	05/20/2019	05/22/2034
756109-BL-7	Realty Income Corporation CORPORATE			2	1.G FE	10,449,700	104.1700	10,417,000	10,000,000	10,448,743	0	(957)	0	0	2.850	2.373	JD	12,667	0	12/20/2021	12/15/2032
75659*-AA-4	Red Hills Finance LLC Senior Secured Not				3.B YE	5,268,057	109.6340	5,151,610	4,698,929	5,242,303	0	(25,754)	0	0	6.500	2.867	MJSD	848	152,715	09/01/2021	06/30/2028
759509-AG-7	RELIANCE STEEL & ALUMINUM CORPORATE			2	2.B FE	279,222	97.6400	273,392	280,000	279,319	0	71	0	0	2.150	2.181	FA	2,274	6,221	07/28/2020	08/15/2030
760719-BH-6	HSBC USA INC SUB DEBENTURES				1.G FE	8,277,445	177.5570	14,598,737	8,222,000	8,277,622	0	(50)	0	0	7.200	7.151	JJ	272,970	591,984	04/27/2015	07/15/2097
760759-AK-6	REPUBLIC SERV INC NT CORPORATE				2.B FE	7,253,987	143.3110	7,165,550	5,000,000	7,125,699	0	(85,877)	0	0	6.200	3.117	MS	103,333	310,000	06/26/2020	03/01/2040
760759-AN-0	REPUBLIC SERV INC NT CORPORATE			2	2.B FE	7,989,546	137.4470	10,995,760	8,000,000	7,990,959	0	233	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
760759-AT-7	REPUBLIC SERV INC NT CORPORATE			2	2.B FE	1,237,247	110.9500	1,220,450	1,100,000	1,224,370	0	(12,877)	0	0	3.950	1.980	MN	5,552	43,450	04/23/2021	05/15/2028
76110*-AA-5	Resident Ownership Capital LLC Secured N				5.B GI	4,540,105	94.5120	4,606,529	4,874,000	4,652,506	0	31,670	0	0	4.150	5.157	MJSD	554	202,271	06/01/2018	07/31/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76131V-A#-0	Retail Properties of America Sernior Uns				2.C	5,654,613	98.9520	5,581,265	5,640,404	5,653,729	0	(884)	0	0	4.080	4.024	MS	58,171	201,121	09/01/2021	09/30/2026
76131V-B@-1	Retail Properties of America Senior Unse				2.C	2,033,088	100.1680	1,984,301	1,980,970	2,031,318	0	(1,770)	0	0	4.820	4.418	JD	796	47,741	09/01/2021	06/28/2029
76169#-AJ-2	Reyes Holdings, LLC Senior Secured Note				1.G PL	8,101,570	106.7320	7,903,285	7,404,786	8,065,777	0	(35,792)	0	0	3.710	2.064	AO	56,470	137,359	09/01/2021	10/17/2028
76169#-AM-5	Reyes Holdings, LLC Senior Secured Note				1.G PL	40,000,000	112.5020	45,000,615	40,000,000	40,000,000	0	0	0	0	4.600	4.600	JD	92,000	1,840,000	12/13/2018	12/13/2028
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note				1.G PL	53,270,000	115.0610	61,292,782	53,270,000	53,270,000	0	0	0	0	4.700	4.700	JD	125,185	2,503,690	12/13/2018	12/13/2030
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un				2.B FE	29,438,835	106.8940	31,468,400	29,438,835	29,438,835	0	0	0	0	3.930	3.930	JAJO	250,672	1,156,946	07/13/2017	07/13/2027
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2.B FE	877,277	134.0270	1,159,334	865,000	874,580	0	(333)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
76289#-AD-0	Rich Holdings Inc. Senior Note				2.B YE	14,240,820	102.2840	14,229,798	13,912,050	13,979,699	0	(46,640)	0	0	4.450	3.740	MJSD	1,720	619,086	08/01/2019	03/31/2023
76289#-AK-4	Rich Holdings Inc. Sr. Unsecured				2.B	20,500,000	105.3020	21,586,951	20,500,000	20,500,000	0	0	0	0	3.220	3.232	MJSD	22,003	660,100	06/19/2020	06/19/2040
769858-D#-5	Roanoke Gas Company Senior Note				2.A	1,492,416	110.2540	1,562,890	1,417,535	1,474,489	0	(3,415)	0	0	4.260	3.857	JD	5,032	60,387	04/01/2016	09/18/2034
769858-E@-6	Roanoke Gas Company Senior Unsecured Not				2.A	2,000,000	110.2030	2,204,056	2,000,000	2,000,000	0	0	0	0	4.410	4.410	MS	22,785	88,200	03/28/2019	03/28/2031
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1.C FE	194,541,028	161.1220	249,911,501	155,107,000	185,752,616	0	(1,158,712)	0	0	7.000	5.200	MS	3,619,163	10,857,490	07/12/2013	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	5,579,250	120.7520	6,037,600	5,000,000	5,506,712	0	(14,978)	0	0	4.000	3.353	MN	18,333	200,000	10/19/2016	11/28/2044
771196-BJ-0	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	2,042,589	105.5950	2,191,096	2,075,000	2,055,684	0	4,613	0	0	3.000	3.258	MN	8,819	62,250	01/24/2019	11/10/2025
771196-BK-7	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	16,654,508	104.5870	17,279,864	16,522,000	16,734,139	0	23,825	0	0	2.625	2.271	MN	55,418	228,375	11/19/2021	05/15/2026
771196-BP-6	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	8,327,573	110.5970	8,294,775	7,500,000	8,314,688	0	(12,885)	0	0	3.625	1.832	MS	78,542	0	11/19/2021	09/17/2028
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1.F FE	2,274,631	130.8990	3,010,677	2,300,000	2,284,082	0	877	0	0	6.375	6.459	MS	48,875	146,625	09/09/2003	09/01/2033
771367-CD-9	ROCHESTER GAS & ELECTRIC CORPORATE			2	1.F FE	6,211,785	106.0830	6,333,155	5,970,000	6,141,171	0	(30,655)	0	0	3.100	2.505	JD	15,423	185,070	08/20/2019	06/01/2027
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1.G FE	17,077,496	145.7300	32,999,101	22,644,000	17,103,640	0	2,105	0	0	5.200	6.897	JJ	542,953	1,177,488	07/13/1998	01/15/2098
773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE			2	1.G FE	51,159,484	125.8320	61,896,761	49,190,000	51,056,156	0	(39,120)	0	0	4.200	3.967	MS	688,660	2,065,980	05/06/2019	03/01/2049
773903-AM-1	ROCKWELL AUTOMATION INC CORPORATE			2	1.F FE	6,284,943	98.5320	6,207,516	6,300,000	6,284,903	0	(41)	0	0	2.800	2.810	FA	65,660	0	08/03/2021	08/15/2061
775371-AU-1	ROHM & HAAS CO DEBENTURES				2.C FE	12,926,262	135.7720	13,848,744	10,200,000	11,442,117	0	(128,342)	0	0	7.850	5.827	JJ	369,212	800,700	03/26/2004	07/15/2029
776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE			2	2.A FE	454,927	109.7500	499,363	455,000	454,953	0	7	0	0	3.800	3.802	JD	768	17,290	12/08/2016	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC CORPORATE			2	2.A FE	908,244	112.4350	1,011,915	900,000	906,015	0	(800)	0	0	4.200	4.081	MS	11,130	37,800	02/12/2019	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC CORPORATE			2	2.A FE	2,274,534	103.7380	2,271,862	2,190,000	2,273,737	0	(797)	0	0	2.950	2.387	MS	19,023	0	12/01/2021	09/15/2029
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE			2	2.B FE	7,995,360	100.7620	8,060,981	8,000,000	7,999,114	0	1,431	0	0	2.875	2.895	JD	19,167	230,000	05/15/2019	06/01/2022
78377H-A#-0	S&C Electric Company Senior Note				2.B	551,885	102.8930	566,281	550,361	550,642	0	(237)	0	0	6.160	6.070	JJ	14,220	33,902	04/01/2016	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note				2.B	536,596	102.9560	514,780	500,000	508,069	0	(6,797)	0	0	6.270	3.415	JJ	13,150	31,350	11/01/2017	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note				2.B	595,489	102.8760	612,612	595,489	595,489	0	0	0	0	6.130	6.131	JJ	15,311	36,503	09/24/2007	07/31/2022
78430#-AA-0	SJWTX WTR Inc. Senior Note				1.G	7,500,000	136.0560	10,204,202	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784448-AA-6	SIP Holdco LLC Debt in a Project				2.B PL	15,675,000	99.2740	15,561,189	15,675,000	15,675,000	0	0	0	0	3.360	3.360	JD	2,926	0	12/29/2021	12/15/2046
784888-AC-9	SVF Holding Real Estate Invest Senior Un				2.A	2,193,835	104.9930	2,144,698	2,042,700	2,183,287	0	(10,547)	0	0	3.740	2.041	AO	19,099	38,198	09/01/2021	04/01/2026
784888-AF-2	SVF Holding Real Estate Invest Senior Un				2.A	2,298,037	106.3830	2,444,714	2,298,037	2,298,037	0	0	0	0	3.890	3.890	AO	22,348	89,394	06/07/2016	04/03/2028
784888-AH-8	SVF Holding Real Estate Invest Senior Un				2.A	2,553,374	108.4410	2,768,906	2,553,374	2,553,374	0	0	0	0	4.240	4.240	FA	40,899	108,263	08/15/2018	08/15/2028
784888-AJ-4	SVF Holding Real Estate Invest Senior Un				2.A	2,500,000	110.0760	2,751,902	2,500,000	2,500,000	0	0	0	0	4.340	4.340	FA	40,989	108,500	11/01/2018	08/15/2030
792860-AK-4	TRAVELERS COS INC CORPORATE				1.F FE	33,853,298	148.2400	43,607,761	29,417,000	32,698,750	0	(155,334)	0	0	6.750	5.581	JD	60,673	1,985,648	04/27/2015	06/20/2036
79466L-AH-7	SALESFORCE COM CORPORATE			2	1.F FE	20,123,299	98.6080	19,785,695	20,065,000	20,120,420	0	(2,879)	0	0	1.500	1.454	JJ	141,291	0	08/19/2021	07/15/2028
79546V-AL-0	SALLY HOLDINGS LLC CORPORATE			2	4.B FE	1,990,000	102.1560	2,043,120	2,000,000	1,993,383	0	1,444	0	0	5.625	5.719	JD	9,375	112,500	08/14/2019	12/01/2025
795750-AJ-6	Saltchuk Resources Inc Senior Secured No				1.F PL	2,181,465	105.6860	2,305,506	2,181,465	2,181,465	0	0	0	0	5.110	5.109	JD	6,812	111,473	06/09/2011	06/09/2026
795750-AK-3	Saltchuk Resources Inc Senior Note				1.F PL	1,275,421	104.4290	1,256,616	1,203,321	1,273,957	0	(1,464)	0	0	4.270	2.477	JD	856	25,691	09/01/2021	06/26/2028
795750-AL-1	Saltchuk Resources Inc Senior Note				1.F PL	15,266,667	105.2400	16,066,600	15,266,667	15,266,667	0	0	0	0	4.500	4.499	MS	227,092	687,000	09/02/2014	09/04/2029
795750-AM-9	Saltchuk Resources Inc Sr. Secured				1.F PL	6,100,000	105.2730	6,421,643	6,100,000	6,100,000	0	0	0	0	4.250	4.248	MN	36,007	259,250	05/11/2020	11/11/2027
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1.F FE	12,553,092	135.2970	14,644,547	10,824,000	12,221,880	0	(62,056)	0	0	6.125	4.900	MS	195,208	662,970	12/07/2016	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE				1.F FE	1,992,239	140.9830	2,333,269	1,655,000	1,924,190	0	(9,881)	0	0	6.000	4.629	JD	8,275	99,300	12/11/2013	06/01/2039
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1.F FE	5,689,758	130.7220	6,692,966	5,120,000	5,585,958	0	(16,622)	0	0	5.350	4.597	MN	35,001	273,920	11/30/2015	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE				1.F FE	8,672,404	121.6970	10,515,838	8,641,000	8,670,003	0	(1,053)	0	0	4.500	4.472	FA	146,897	388,845	12/19/2016	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1.F FE	1,670,556	111.5550	1,896,435	1,700,000	1,675,056	0	802	0	0	3.950	4.058	MN	8,580	67,150	10/05/2015	11/15/2041
797440-BR-4	San Diego Gas Electric Engine CORPORATE			2	1.F FE	9,998,400	103.6800	10,368,000	10,000,000	9,999,321	0	184	0	0	3.600	3.602	MS	120,000	360,000	09/04/2013	09/01/2023
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1.D	8,120,000	141.0870	11,456,262	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AM-1	San Gabriel Valley Water Co. Sr. Secured				1.D	15,000,000	103.7180	15,557,705	15,000,000	15,000,000	0	0	0	0	3.350	3.350	FA	209,375	502,500	01/17/2020	02/01/2050
798237-J@-3	San Jose Water Company Senior Note				1.F	10,000,000	126.9830	12,698,254	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1.F	10,000,000	140.6580	14,065,788	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
79873#-AA-2	SanMar Corporation Sr. Secured				2.A	50,336,460	104.1140	51,521,065	49,485,047	50,291,854	0	(44,606)	0	0	4.000	3.666	JJ	912,724	1,482,400	09/01/2021	07/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
806407-B@-0	Henry Schein, Inc Senior Note				1.G	2,962,335	103.8350	2,907,375	2,800,000	2,887,292	0	(41,326)	0	0	3.450	1.894	JJ	43,202	96,600	03/02/2020	01/20/2024
806407-G@-5	Henry Schein, Inc Sr. Unsecured				1.G	17,000,000	100.7170	17,121,811	17,000,000	17,000,000	0	0	0	0	2.580	2.580	JD	35,332	219,300	06/02/2021	06/02/2033
806605-AG-6	MERCK & CO INC BOND				1.E FE	48,306,224	144.7220	67,006,286	46,300,000	47,254,190	0	(55,331)	0	0	6.500	6.246	JD	250,792	3,009,500	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1.E FE	18,286,413	149.5470	21,983,409	14,700,000	17,428,782	0	(114,266)	0	0	6.550	4.845	MS	283,506	962,850	01/10/2014	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP CORPORATE			2	2.A FE	7,615,047	107.8990	8,221,904	7,620,000	7,617,716	0	503	0	0	4.000	4.008	JD	8,467	304,800	12/10/2015	12/21/2025
80689*-AM-2	Schnucks Markets Inc. Senior Note				3.C	1,118,571	101.3950	1,134,177	1,118,571	1,118,571	0	0	0	0	6.500	6.551	MJSD	1,212	72,707	06/25/2012	06/27/2022
80689*-AN-0	Schnucks Markets Inc. Sr. Unsecured				3.C	1,000,000	98.5030	985,027	1,000,000	1,000,000	0	0	0	0	5.400	5.436	JAJO	9,300	54,000	10/29/2020	10/29/2032
80808#-AG-7	Schreiber Foods Inc Senior Note				2.C PL	10,018,272	108.6920	10,450,744	9,615,000	10,009,842	0	(8,430)	0	0	4.640	3.311	AO	109,055	251,142	12/01/2021	10/03/2025
808513-AG-0	CHARLES SCHWAB CORP CORPORATE				1.F FE	9,452,432	101.7010	9,400,223	9,243,000	9,268,518	0	(37,755)	0	0	3.225	2.800	MS	99,362	298,087	03/31/2020	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	8,796,629	107.3980	8,951,623	8,335,000	8,638,271	0	(73,986)	0	0	3.450	2.457	FA	110,230	287,558	10/31/2019	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	11,821,663	107.0780	12,742,282	11,900,000	11,852,961	0	7,986	0	0	3.200	3.282	MS	125,876	380,800	07/02/2018	03/02/2027
808513-AU-9	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	5,719,870	107.5830	6,186,023	5,750,000	5,730,767	0	2,811	0	0	3.200	3.261	JJ	79,733	184,000	01/12/2018	01/25/2028
808513-AX-3	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	7,363,197	107.8060	7,438,614	6,900,000	7,168,456	0	(78,885)	0	0	3.850	2.584	MN	29,517	265,650	06/21/2019	05/21/2025
808513-AY-1	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	19,972,200	105.0220	21,004,400	20,000,000	19,987,585	0	5,442	0	0	3.550	3.580	FA	295,833	710,000	10/29/2018	02/01/2024
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	11,710,143	112.2610	12,675,390	11,291,000	11,701,781	0	(10,981)	0	0	4.000	3.375	FA	188,183	322,840	10/08/2021	02/01/2029
808513-BA-2	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	5,931,296	107.5620	6,023,472	5,600,000	5,865,681	0	(33,539)	0	0	3.250	2.520	MN	19,717	182,000	01/06/2020	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	1,192,350	118.5420	1,185,420	1,000,000	1,191,795	0	(555)	0	0	4.625	2.009	MS	12,719	0	12/20/2021	03/22/2030
808513-BP-9	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	45,815,308	101.3430	45,594,216	44,990,000	45,781,082	0	(34,226)	0	0	2.000	1.693	MS	252,444	103,639	10/13/2021	03/20/2028
808513-BS-3	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	100,304	101.1110	101,111	100,000	100,287	0	(17)	0	0	2.300	2.265	MN	307	1,150	05/27/2021	05/13/2031
808513-BW-4	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	1,909,752	107.3900	1,852,478	1,725,000	1,900,558	0	(9,194)	0	0	3.300	1.195	AO	14,231	28,463	09/24/2021	04/01/2027
808513-BX-2	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	9,156,215	104.7130	9,172,859	8,760,000	9,146,994	0	(9,220)	0	0	2.750	2.109	AO	60,225	0	10/20/2021	10/01/2029
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE			2	4.A FE	12,086,493	102.9120	12,047,908	11,707,000	11,964,347	0	(121,133)	0	0	5.000	2.953	AO	123,574	317,675	07/21/2021	10/15/2025
810186-AS-5	SCOTTS MIRACLE-GRO CO/TH CORPORATE			2	4.A FE	208,250	104.1390	208,278	200,000	207,783	0	(467)	0	0	4.500	3.745	AO	1,900	4,500	08/09/2021	10/15/2029
810186-AT-3	SCOTTS MIRACLE-GRO CO/TH CORPORATE			2	4.A FE	893,673	98.6330	887,697	900,000	893,985	0	313	0	0	4.000	4.086	AO	9,000	19,400	08/05/2021	04/01/2031
810186-AV-8	SCOTTS MIRACLE-GRO CO/TH CORPORATE			2	4.A FE	1,621,500	99.7280	1,595,648	1,600,000	1,620,834	0	(666)	0	0	4.375	4.172	FA	26,833	0	10/05/2021	02/01/2032
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				3.B FE	26,272,403	127.1330	30,639,053	24,100,000	25,424,415	0	(77,385)	0	0	6.875	6.198	JJ	764,003	1,656,875	04/01/2005	07/15/2033
81211K-AW-0	SEALED AIR CORP NEW CORPORATE			2	3.B FE	2,481,250	107.0980	2,677,450	2,500,000	2,493,408	0	2,006	0	0	5.125	5.222	JD	10,677	128,125	11/19/2014	12/01/2024
81725T-F#-2	Sensient Tech Corp. Senior Unsecured Not				2.B	5,270,560	103.8180	5,178,237	4,987,799	5,235,886	0	(34,674)	0	0	3.650	1.478	MN	29,331	91,027	09/01/2021	05/03/2024
81725T-F*-6	Sensient Tech Corp. Senior Note				2.B	3,699,973	104.6570	3,254,649	3,109,837	3,109,837	0	0	0	(236,137)	3.060	3.060	MN	8,459	98,115	11/29/2013	11/29/2023
81725T-F@-4	Sensient Tech Corp. Senior Note				2.B	18,915,181	101.1470	18,135,781	17,930,041	18,140,027	0	(85,253)	0	(689,902)	1.848	0.466	MN	50,622	168,332	09/01/2021	11/07/2022
81725T-G#-1	Sensient Tech Corp. Senior Unsecured Not				2.B	749,984	106.6510	799,869	749,984	749,984	0	0	0	0	4.190	4.190	MN	5,237	31,424	11/01/2018	11/01/2025
81725T-G*-5	Sensient Tech Corp. Senior Unsecured Not				2.B	7,340,081	101.5100	7,027,572	6,923,017	7,052,771	0	(19,078)	0	(268,231)	1.270	0.463	MN	14,165	44,783	09/01/2021	05/03/2024
81725T-H*-4	Sensient Tech Corp. Senior Unsecured Not				2.B	7,491,985	100.9360	7,902,526	7,829,272	7,829,272	0	0	0	(72,255)	2.530	2.530	MN	33,013	201,247	11/01/2018	11/01/2023
817565-CG-7	SERVICE CORP INTL CORPORATE			2	3.C FE	679,838	102.0500	688,838	675,000	679,578	0	(260)	0	0	4.000	3.892	MN	3,450	12,825	07/06/2021	05/15/2031
817826-AA-8	7-ELEVEN INC CORPORATE			2	2.B FE	18,234,853	99.5930	18,175,782	18,250,000	18,241,565	0	6,712	0	0	0.625	0.667	FA	44,674	57,031	01/27/2021	02/10/2023
817826-AB-6	7-ELEVEN INC CORPORATE			2	2.B FE	25,728,628	98.8520	25,454,272	25,750,000	25,734,889	0	6,261	0	0	0.800	0.828	FA	80,683	103,000	01/27/2021	02/10/2024
817925-A@-9	Servco Pacific Inc. Sr. Unsecured				2.B PL	13,000,000	105.7060	13,741,794	13,000,000	13,000,000	0	0	0	0	3.750	3.750	FA	184,167	487,500	02/21/2020	02/15/2029
82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE			2	4.A FE	778,125	102.3440	767,580	750,000	776,095	0	(2,030)	0	0	4.750	3.647	FA	13,458	0	09/16/2021	02/15/2028
824156-AD-7	Sherman Financial Group LLC Sr. Unsecure				2.B PL	15,960,000	100.0060	15,960,888	15,960,000	15,960,000	0	0	0	0	4.470	4.470	JAJO	154,573	713,412	10/13/2020	10/13/2027
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	15,213,330	113.6650	18,900,259	16,628,000	15,439,520	0	32,458	0	0	4.000	4.526	JD	29,561	665,120	12/05/2013	12/15/2042
824348-BF-2	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	4,194,040	108.7320	4,060,053	3,734,000	4,100,878	0	(83,156)	0	0	3.950	1.285	JJ	68,011	113,247	04/05/2021	01/15/2026
824348-BK-1	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	10,836,800	113.3830	11,338,300	10,000,000	10,823,620	0	(13,180)	0	0	3.800	3.336	FA	143,556	190,000	04/12/2021	08/15/2049
824348-BM-7	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	2,522,100	105.4620	2,636,550	2,500,000	2,521,352	0	(466)	0	0	3.300	3.253	MN	10,542	82,500	03/04/2020	05/15/2050
824348-BN-5	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	2,730,872	98.9420	2,736,736	2,766,000	2,731,014	0	142	0	0	2.200	2.340	MS	8,621	0	12/09/2021	03/15/2032
824348-BP-0	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	12,409,048	97.9190	12,141,956	12,400,000	12,408,941	0	(107)	0	0	2.900	2.896	MS	50,943	0	12/06/2021	03/15/2052
828807-CL-9	SIMON PROPERTY GROUP LP CORPORATE			2	1.G FE	1,880,604	123.8030	2,138,078	1,727,000	1,856,599	0	(4,182)	0	0	4.750	4.186	MS	24,154	82,033	12/07/2015	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE			2	1.G FE	431,540	117.8580	479,682	407,000	428,017	0	(585)	0	0	4.250	3.900	AO	4,324	17,298	04/27/2015	10/01/2044
83088G-B*-5	Skyway Concession Company LLC Senior Sec				2.A PL	17,020,729	103.2980	16,716,200	16,182,462	16,925,231	0	(95,498)	0	0	3.660	1.800	MJSD	1,645	296,139	09/01/2021	07/10/2024
83088G-B@-3	Skyway Concession Company LLC Senior Sec				2.A PL	1,000,000	105.6190	1,056,190	1,000,000	1,000,000	0	0	0	0	4.010	4.030	MJSD	111	40,100	07/10/2017	07/10/2029
832696-AP-3	Smucker Company J M CORP				2.B FE	2,023,158	121.5640	2,309,716	1,900,000	2,012,309	0	(2,904)	0	0	4.375	3.982	MS	24,476	83,125	01/16/2018	03/15/2045
83405*-AA-5	Softtek Integration Systems Senior Secur				3.C YE	45,817,172	108.8520	49,424,156	45,404,876	45,771,065	0	(46,108)	0	0	7.400	7.143	MON	214,664	3,168,995	09/01/2021	07/08/2024
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1.F FE	10,296,295	136.1680	13,276,380	9,750,000	10,060,286	0	(22,332)	0	0	6.625	6.189	FA	269,141	645,938	11/02/2006	02/01/2032
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1.F FE	3,336,305	127.9240	4,477,340	3,500,000	3,404,565	0	5,842	0	0	5.300	5.627	MN	23,703	185,500	01/23/2004	05/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1.F FE	6,448,910	128.8110	8,372,715	6,500,000	6,460,225	0	1,260	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1.F FE	4,139,032	135.6530	5,521,077	4,070,000	4,126,974	0	(2,121)	0	0	5.450	5.322	FA	92,423	221,815	04/27/2015	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1.F FE	1,159,037	113.1310	1,312,320	1,160,000	1,159,195	0	24	0	0	4.350	4.355	FA	21,025	50,460	01/23/2012	02/01/2042
838515-K*-4	South Jersey Gas Company Sr. Secured				1.G	43,660,000	107.2250	46,814,531	43,660,000	43,660,000	0	0	0	0	3.980	3.980	AO	434,417	1,737,668	10/01/2020	10/01/2050
838518-C#-3	South Jersey Industries, Inc. Senior Uns				2.C	2,042,700	103.3730	2,111,607	2,042,700	2,042,700	0	0	0	0	3.470	3.220	FA	26,581	70,882	08/16/2017	08/16/2024
838518-D#-2	South Jersey Industries, Inc. Senior Uns				2.C	1,939,380	105.4370	1,884,537	1,787,362	1,932,009	0	(7,371)	0	0	3.810	2.365	JJ	31,212	0	09/01/2021	01/18/2028
838518-D*-6	South Jersey Industries, Inc. Senior Uns				2.C	3,000,000	104.8790	3,146,384	3,000,000	3,000,000	0	0	0	0	3.710	3.460	FA	41,738	111,300	08/16/2017	08/16/2027
838518-D@-4	South Jersey Industries, Inc. Senior Uns				2.C	2,709,205	103.8820	2,652,497	2,553,374	2,694,226	0	(14,979)	0	0	3.570	1.701	JJ	41,780	0	09/01/2021	01/16/2025
838518-F#-0	South Jersey Industries, Inc. Sr. Unsecu				2.C	5,400,000	106.1900	5,734,286	5,400,000	5,400,000	0	0	0	0	3.910	3.910	JJ	88,562	211,140	07/30/2020	07/30/2030
838518-F@-2	South Jersey Industries, Inc. Sr. Unsecu				2.C	2,892,888	104.8830	2,811,967	2,681,043	2,881,686	0	(11,202)	0	0	3.710	2.274	JJ	41,721	0	09/01/2021	07/30/2027
84055*-AB-4	South Texas Electric Coop First Mortgage				1.F	7,948,333	121.4080	9,649,902	7,948,333	7,948,333	0	0	0	0	5.980	5.979	JJ	237,655	475,310	11/19/2009	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured				1.F	6,318,000	108.7250	6,869,242	6,318,000	6,318,000	0	0	0	0	4.160	4.159	FA	99,291	262,829	08/15/2018	08/17/2048
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				2.A FE	5,054,400	129.6570	6,482,850	5,000,000	5,033,073	0	(1,849)	0	0	6.000	5.922	JJ	138,333	300,000	01/09/2004	01/15/2034
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1.G FE	4,827,950	125.4260	6,271,300	5,000,000	4,883,407	0	5,194	0	0	5.625	5.870	FA	117,188	281,250	03/06/2006	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1.G FE	9,103,986	124.7450	10,728,070	8,600,000	8,959,900	0	(18,580)	0	0	5.550	5.115	JJ	220,088	477,300	01/26/2012	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE				2.A FE	8,238,977	129.5500	9,559,495	7,379,000	8,040,886	0	(26,923)	0	0	5.950	5.113	FA	182,938	439,051	12/07/2015	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON CORPORATE				2.A FE	16,578,692	132.0070	21,965,965	16,640,000	16,594,778	0	938	0	0	6.050	6.072	MS	296,423	1,006,720	04/01/2016	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE				1.G FE	24,056,645	126.0460	29,677,531	23,545,000	23,976,329	0	(15,881)	0	0	5.500	5.332	MS	381,298	1,294,975	11/18/2015	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE			2	1.G FE	20,210,513	114.1750	23,348,788	20,450,000	20,258,299	0	6,332	0	0	4.500	4.575	MS	306,750	920,250	11/15/2013	09/01/2040
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1.E FE	29,433,071	129.9960	37,077,459	28,522,000	29,281,522	0	(26,495)	0	0	5.125	4.899	MN	186,779	1,461,753	10/11/2016	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE			2	1.E FE	26,248,737	111.7420	30,560,272	27,349,000	26,406,695	0	27,738	0	0	3.750	3.992	MS	301,979	1,025,588	10/11/2016	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE			2	1.D FE	13,020,242	117.8850	14,812,250	12,565,000	12,958,365	0	(11,006)	0	0	4.450	4.227	MS	164,636	559,143	12/19/2016	03/15/2044
842434-CQ-3	SOUTHERN CALIF GAS CO CORPORATE			2	1.D FE	4,920,670	104.0710	4,683,195	4,500,000	4,817,542	0	(73,805)	0	0	2.600	0.886	JD	5,200	117,000	08/06/2020	06/15/2026
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE				2.A FE	16,463,006	140.5200	19,936,978	14,188,000	16,030,200	0	(58,739)	0	0	6.750	5.593	AO	199,519	957,690	12/07/2015	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE				2.A FE	4,186,207	126.4990	5,641,855	4,460,000	4,220,624	0	5,590	0	0	5.250	5.686	MN	34,472	234,150	01/22/2018	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE				2.A FE	14,793,997	137.2830	18,402,786	13,405,000	14,678,625	0	(32,176)	0	0	5.875	5.139	AO	148,758	787,544	01/09/2018	04/23/2045
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C CORPORATE			2	2.A FE	17,840,520	100.8180	18,147,240	18,000,000	17,840,967	0	447	0	0	3.150	3.196	MS	174,825	0	09/07/2021	09/30/2051
84314#-AB-7	Southern Illinois Power Cooper Series A				2.B	24,710,714	119.0380	29,415,043	24,710,714	24,710,714	0	0	0	0	5.750	5.750	JD	63,150	1,420,866	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se				2.B FE	11,973,684	117.4130	14,058,618	11,973,684	11,973,684	0	0	0	0	5.500	5.499	MS	193,907	658,553	02/18/2011	03/15/2041
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L CORPORATE			2	2.A FE	11,202,500	119.8510	11,985,100	10,000,000	11,146,881	0	(26,602)	0	0	4.800	4.060	MS	141,333	480,000	10/31/2019	03/15/2047
843830-B*-0	Southern Star Central Corp. Sr. Unsecure				2.C FE	6,200,000	102.5430	6,357,696	6,200,000	6,200,000	0	0	0	0	3.350	3.351	JJ	96,350	136,159	11/18/2020	11/18/2027
844741-BD-9	SOUTHWEST AIRLS CO CORPORATE			2	2.A FE	2,684,311	101.4690	2,694,002	2,655,000	2,662,396	0	(9,376)	0	0	2.750	2.384	MN	9,127	73,013	08/13/2019	11/16/2022
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			2	2.A FE	3,145,309	123.1280	3,860,063	3,135,000	3,143,443	0	(232)	0	0	4.875	4.854	AO	38,208	152,831	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP CORPORATE			2	2.A FE	1,507,776	108.6580	1,639,649	1,509,000	1,507,813	0	16	0	0	3.800	3.804	AO	14,336	57,342	10/04/2016	09/29/2046
845331-A#-4	Southwest Water Company Senior Secured N				2.A PL	5,931,706	124.5050	7,385,284	5,931,706	5,931,706	0	0	0	0	6.840	6.539	MS	121,719	405,729	09/13/2010	09/13/2035
845331-B#-3	Southwest Water Company Senior Unsecured				2.A PL	7,800,738	113.9910	8,892,162	7,800,738	7,800,738	0	0	0	0	4.480	4.480	MS	104,842	349,473	04/27/2018	04/27/2038
845331-B*-7	Southwest Water Company Senior Unsecured				2.A PL	55,663,693	113.9910	63,451,747	55,663,693	55,663,693	0	0	0	0	4.480	4.480	MS	748,120	2,493,733	04/27/2018	04/27/2038
845331-B@-5	Southwest Water Company Senior Unsecured				2.A PL	20,000,000	112.6520	22,530,391	20,000,000	20,000,000	0	0	0	0	4.390	4.390	MS	263,400	878,000	04/27/2018	04/27/2033
845331-D#-1	Southwest Water Company Senior Unsecured				2.A PL	30,000,000	104.1970	31,259,069	30,000,000	30,000,000	0	0	0	0	3.680	3.680	MS	331,200	1,104,000	09/27/2019	09/27/2039
845331-E@-2	Southwest Water Company Sr. Unsecured				2.A PL	13,495,000	97.5210	13,160,403	13,495,000	13,495,000	0	0	0	0	3.170	3.170	MS	127,149	427,792	09/14/2020	09/14/2040
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE				2.A FE	4,282,297	140.2880	4,781,015	3,408,000	4,151,393	0	(26,096)	0	0	6.200	4.440	MS	62,215	211,296	06/16/2016	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER CORPORATE			2	2.A FE	2,019,314	109.4800	2,314,407	2,114,000	2,027,016	0	2,179	0	0	3.900	4.178	AO	20,612	82,446	03/16/2018	04/01/2045
845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE			2	2.A FE	20,098,231	108.1650	21,775,768	20,132,000	20,100,444	0	681	0	0	3.850	3.859	FA	322,951	775,082	01/18/2018	02/01/2048
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE			2	1.G FE	11,211,210	121.1870	13,610,512	11,231,000	11,207,470	0	337	0	0	4.500	4.512	FA	190,927	505,395	01/09/2014	08/15/2041
845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE			2	1.G FE	1,789,650	111.9270	2,014,686	1,800,000	1,790,500	0	217	0	0	3.700	3.732	FA	25,160	66,600	08/02/2017	08/15/2047
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2.B	11,417,737	105.5210	12,115,333	11,481,432	11,460,530	0	8,413	0	0	4.533	4.618	AO	119,993	520,453	04/01/2016	04/08/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS LP CORPORATE			2	2.A FE	13,127,280	106.7000	12,804,000	12,000,000	12,382,140	0	(186,809)	0	0	4.750	3.060	MS	167,833	570,000	10/23/2017	03/15/2024
84857L-A#-8	Spire, Inc. Senior Unsecured Note				2.B	8,000,000	105.7680	8,461,456	8,000,000	8,000,000	0	0	0	0	3.930	3.930	MS	92,573	314,400	03/15/2017	03/15/2027
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured				2.B YE	7,340,800	100.8060	7,399,970	7,340,800	7,340,800	0	0	0	0	2.950	2.950	JD	9,625	216,554	12/23/2019	12/31/2034
85172F-AF-6	SPRINGLEAF FINANCE CORP				3.B FE	11,337,500	110.5480	11,054,800	10,000,000	11,021,364	0	(316,136)	0	0	8.250	2.261	AO	206,250	412,500	06/09/2021	10/01/2023
85172F-AM-1	SPRINGLEAF FINANCE CORP CORPORATE				3.B FE	4,410,000	111.4060	4,456,240	4,000,000	4,400,181	0	(9,819)	0	0	6.875	3.543	MS	80,972	0	11/29/2021	03/15/2025
85172F-AQ-2	SPRINGLEAF FINANCE CORP CORPORATE			2	3.B FE	196,336	112.6360	191,481	170,000	194,581	0	(1,755)	0	0	6.625	3.712	JJ	5,193	0	07/20/2021	01/15/2028
85172F-AS-8	SPRINGLEAF FINANCE CORP CORPORATE			2	3.B FE	3,561,840	107.2980	3,502,207	3,264,000	3,490,862	0	(70,978)	0	0	8.875	2.642	JD	24,140	144,840	08/18/2021	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85207U-AF-2	SPRINT CORP CORPORATE				3.A FE	1,701,781	110.3380	1,627,486	1,475,000	1,614,224	0	(79,287)	0	0	7.875	2.203	MS	34,202	116,156	11/19/2020	09/15/2023
852212-AD-1	Square Butte Electric SRNT				2.A FE	5,735,449	104.0450	5,714,698	5,492,512	5,588,041	0	(49,636)	0	0	6.790	4.676	JJ	186,471	372,942	08/01/2019	01/01/2024
85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE			2	4.A FE	946,500	106.7400	960,660	900,000	942,146	0	(4,354)	0	0	6.000	4.847	MN	9,000	27,000	07/21/2021	11/01/2028
853496-AC-1	STANDARD INDUSTRIES INC CORPORATE			2	4.A FE	723,625	102.9340	720,538	700,000	718,445	0	(5,180)	0	0	5.000	3.727	FA	13,222	17,500	05/06/2021	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC CORPORATE			2	4.A FE	933,750	103.4470	931,023	900,000	931,546	0	(2,204)	0	0	4.750	3.547	JJ	19,713	0	10/05/2021	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC CORPORATE			2	4.A FE	3,790,313	101.9910	3,824,663	3,750,000	3,788,431	0	(1,882)	0	0	4.375	4.193	JJ	75,651	60,156	09/23/2021	07/15/2030
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				1.G FE	11,857,724	131.0180	15,630,447	11,930,000	11,872,547	0	1,750	0	0	5.200	5.240	MS	206,787	620,360	10/19/2010	09/01/2040
854502-AN-1	STANLEY BLACK & DECKER INC CORPORATE			2	1.G FE	23,273,929	96.6080	23,307,646	24,126,000	23,282,298	0	8,798	0	0	2.750	2.924	MN	84,776	435,818	07/19/2021	11/15/2050
855244-AD-1	STARBUCKS CORP CORPORATE			2	2.B FE	20,177,662	104.4080	21,194,824	20,300,000	20,273,163	0	13,266	0	0	3.850	3.922	AO	195,388	781,550	10/17/2013	10/01/2023
855244-AG-4	STARBUCKS CORP CORPORATE			2	2.A FE	3,054,420	100.6300	3,074,247	3,055,000	3,054,915	0	65	0	0	2.700	2.703	JD	3,666	82,485	06/01/2015	06/15/2022
855244-AS-8	STARBUCKS CORP CORPORATE			2	2.B FE	10,161,556	124.2690	9,904,239	7,970,000	10,145,667	0	(15,889)	0	0	4.500	2.995	MN	45,828	179,325	09/14/2021	11/15/2048
855244-AU-3	STARBUCKS CORP CORPORATE			2	2.B FE	1,724,763	123.6560	1,681,722	1,360,000	1,722,210	0	(2,553)	0	0	4.450	3.007	FA	22,863	0	09/14/2021	08/15/2049
855244-AY-5	STARBUCKS CORP CORPORATE				2.A FE	11,991,960	100.3100	12,037,162	12,000,000	11,998,467	0	3,972	0	0	1.300	1.334	MN	23,400	156,000	05/04/2020	05/07/2022
855244-BA-6	STARBUCKS CORP CORPORATE			2	2.B FE	1,545,371	108.0830	1,513,162	1,400,000	1,544,421	0	(950)	0	0	3.500	2.960	MN	6,261	24,500	09/14/2021	11/15/2050
857477-AL-7	STATE STREET CORP CORPORATE				1.G FE	1,925,279	103.1530	1,940,308	1,881,000	1,897,469	0	(11,684)	0	0	3.100	2.446	MN	7,451	58,311	07/25/2019	05/15/2023
857477-AM-5	STATE STREET CORP CORPORATE				1.F FE	11,990,480	105.2930	12,437,209	11,812,000	11,851,570	0	(20,161)	0	0	3.700	3.513	MN	49,774	437,044	04/10/2014	11/20/2023
857477-AT-0	STATE STREET CORP CORPORATE				1.F FE	22,052,573	107.9120	23,355,394	21,643,000	21,864,750	0	(57,655)	0	0	3.550	3.245	FA	283,854	768,327	06/21/2019	08/18/2025
857477-AW-3	STATE STREET CORP CORPORATE				1.F FE	2,044,734	105.4300	2,108,600	2,000,000	2,030,544	0	(6,559)	0	0	2.650	2.282	MN	6,183	53,000	10/18/2019	05/19/2026
857477-BC-6	STATE STREET CORP CORP FLOATER			2	1.E FE	20,183,100	105.2820	21,224,851	20,160,000	19,892,041	0	(281,633)	0	0	3.776	3.174	JD	59,208	761,242	11/29/2018	12/03/2024
857477-BD-4	STATE STREET CORP CORP FLOATER			2	1.E FE	3,134,323	113.6570	3,296,053	2,900,000	3,063,618	0	(35,444)	0	0	4.141	3.007	JD	9,340	120,089	06/06/2019	12/03/2029
857477-BG-7	STATE STREET CORP CORPORATE				1.E FE	1,751,952	102.9990	1,647,984	1,600,000	1,730,365	0	(15,217)	0	0	2.400	1.331	JJ	16,747	38,400	07/27/2020	01/24/2030
857477-BN-2	STATE STREET CORP CORP FLOATER			2	1.E FE	16,095,780	108.1970	15,174,629	14,025,000	15,855,661	0	(207,479)	0	0	3.152	1.465	MS	111,745	442,068	11/04/2020	03/30/2031
857477-BP-7	STATE STREET CORP CORPORATE				1.F FE	25,103,585	99.8020	25,265,874	25,316,000	25,107,849	0	4,264	0	0	2.200	2.300	MS	182,556	0	10/12/2021	03/03/2031
858119-BK-5	STEEL DYNAMICS INC CORPORATE			2	2.C FE	10,486,617	106.7990	10,199,305	9,550,000	10,429,228	0	(53,947)	0	0	3.450	2.193	AO	69,556	211,313	10/12/2021	04/15/2030
858119-BL-3	STEEL DYNAMICS INC CORPORATE			2	2.C FE	4,319,952	102.6160	4,309,872	4,200,000	4,284,048	0	(23,969)	0	0	2.400	1.786	JD	4,480	100,800	06/25/2020	06/15/2025
858119-BM-1	STEEL DYNAMICS INC CORPORATE			2	2.C FE	1,278,143	105.6860	1,236,526	1,170,000	1,264,662	0	(9,644)	0	0	3.250	2.231	JJ	17,534	42,250	07/29/2020	01/15/2031
858586-H@-2	Stepan Co Senior Note				2.C FE	6,428,571	104.1020	6,692,243	6,428,571	6,428,571	0	0	0	0	4.860	4.860	MN	52,071	312,429	11/01/2011	11/01/2023
859152-C#-5	Steris Corp Senior Note				2.B FE	1,814,015	103.2850	1,780,149	1,723,528	1,804,996	0	(9,020)	0	0	3.350	1.687	JD	4,330	28,869	09/01/2021	12/04/2024
859152-D*-8	Steris Corp Senior Note				2.B FE	1,814,015	103.2850	1,780,149	1,723,528	1,804,996	0	(9,020)	0	0	3.350	1.687	JD	4,330	28,869	09/01/2021	12/04/2024
859152-E*-7	Steris Corp Senior Unsecured Note				2.B FE	1,485,861	103.7070	1,456,417	1,404,356	1,478,749	0	(7,112)	0	0	3.450	1.821	MN	6,325	24,225	09/01/2021	05/14/2025
859152-E@-5	Steris Corp Senior Unsecured Note				2.B FE	2,234,203	104.4270	2,333,110	2,234,203	2,234,203	0	0	0	0	3.550	3.550	MN	10,355	79,314	05/15/2015	05/14/2027
86157#-AA-4	Stolthaven New Orleans LLC Senior Secure				2.C PL	17,137,013	109.2300	16,959,138	15,526,068	17,067,296	0	(69,718)	0	0	5.150	3.436	JJ	364,259	0	09/01/2021	07/17/2029
862121-A#-7	STORE Capital Corp Senior Unsecured				2.B FE	15,640,000	106.0520	16,586,543	15,640,000	15,640,000	0	0	0	0	4.730	4.730	MN	82,197	739,772	04/28/2016	04/28/2026
862121-A*-1	STORE Capital Corp Senior Unsecured				2.B FE	3,686,679	102.3630	3,711,734	3,626,062	3,670,289	0	(16,390)	0	0	4.950	3.539	MN	19,943	138,127	09/01/2021	11/21/2022
862121-A@-9	STORE Capital Corp Senior Unsecured				2.B FE	1,200,000	106.5410	1,278,496	1,200,000	1,200,000	0	0	0	0	5.240	5.240	MN	6,987	62,880	11/19/2015	11/21/2024
863667-AE-1	STRYKER CORP CORPORATE			2	2.A FE	6,053,637	117.6460	7,029,349	5,975,000	6,039,135	0	(1,958)	0	0	4.100	4.023	AO	61,244	244,975	04/27/2015	04/01/2043
863667-AG-6	STRYKER CORP CORPORATE			2	2.A FE	6,271,713	122.1580	7,695,954	6,300,000	6,275,687	0	621	0	0	4.375	4.402	MN	35,219	275,625	04/28/2014	05/15/2044
863667-AN-1	STRYKER CORP CORPORATE			2	2.A FE	19,040,371	107.1460	19,163,062	17,885,000	18,647,360	0	(181,776)	0	0	3.500	2.365	MS	184,315	625,975	10/18/2019	03/15/2026
863667-BB-6	STRYKER CORP CORPORATE				2.A FE	23,979,120	99.3830	23,851,866	24,000,000	23,986,700	0	6,876	0	0	0.600	0.629	JD	12,000	147,200	11/18/2020	12/01/2023
866138-AE-6	Summit LDC Holdings Senior Secured Note				2.C YE	754,124	103.8740	734,900	707,489	751,731	0	(2,393)	0	0	3.880	2.699	MJSD	1,754	13,725	09/01/2021	09/08/2027
866138-AG-1	Summit LDC Holdings Senior Secured Note				2.C YE	49,500,000	107.0310	52,980,527	49,500,000	49,500,000	0	0	0	0	4.500	4.500	MN	327,938	2,227,500	05/08/2019	05/08/2029
86614R-AM-9	SUMMIT MATERIALS INC CORPORATE			2	4.A FE	525,000	103.9330	519,665	500,000	520,256	0	(4,744)	0	0	6.500	2.456	MS	9,569	0	09/30/2021	03/15/2027
866762-AK-3	SUN INC. DEBENTURES				2.C FE	9,910,900	115.3560	11,535,600	10,000,000	9,976,469	0	6,330	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			2	2.C FE	1,864,582	115.8130	2,055,681	1,775,000	1,853,952	0	(1,814)	0	0	5.350	5.020	MN	12,134	94,963	04/27/2015	05/15/2045
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			2	2.C FE	3,245,003	118.2360	3,156,901	2,670,000	3,241,050	0	(3,953)	0	0	5.400	4.040	AO	36,045	72,090	09/14/2021	10/01/2047
86787E-AT-4	SUNTRUST BKS INC MONEY MARKET			2	1.F FE	1,558,169	100.9710	1,565,050	1,550,000	1,551,855	0	(3,649)	0	0	2.450	2.208	FA	15,823	37,975	03/31/2020	08/01/2022
86787E-AY-3	SUNTRUST BKS INC CORP FLOATER			2	1.F FE	15,109,260	104.3000	15,918,266	15,262,000	14,966,961	0	(409,222)	0	0	3.689	3.450	FA	233,026	563,015	10/16/2018	08/02/2024
86787E-BB-2	SUNTRUST BKS INC BANK NOTE			2	1.F FE	2,970,302	109.3440	3,247,517	2,970,000	2,970,061	0	(46)	0	0	4.050	4.048	MN	19,379	120,285	10/25/2018	11/03/2025
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER			2	1.F FE	47,000,000	100.1540	47,072,462	47,000,000	47,000,000	0	0	0	0	0.748	3.115	FMAN	43,938	363,714	05/14/2019	05/17/2022
86787E-BE-6	SUNTRUST BKS INC BANK NOTE			2	1.F FE	6,896,481	100.6910	6,947,678	6,900,000	6,899,291	0	1,068	0	0	2.800	2.818	MN	23,613	193,200	05/14/2019	05/17/2022
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1.D FE	633,692	121.7180	731,525	601,000	628,661	0	(840)	0	0	4.250	3.925	JD	1,774	25,543	04/27/2015	12/06/2042
871829-AQ-0	SYSCO CORP CORPORATE				2.B FE	17,644,447	100.8970	17,944,531	17,785,000	17,777,575	0	15,484	0	0	2.600	2.691	JD	24,405	462,410	06/20/2012	06/12/2022
871829-AY-3	SYSCO CORP CORPORATE			2	2.B FE	6,041,642	122.6000	7,460,210	6,085,000	6,041,669	0	847	0	0	4.850	4.899	AO	73,781	295,123	11/27/2018	10/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
871829-BH-9	SYSCO CORP CORPORATE			2	2.B FE	12,054,480	118.0480	14,165,760	12,000,000	12,050,641	0	(1,057)	0	0	4.450	4.422	MS	157,233	534,000	08/27/2018	03/15/2048
871829-BJ-5	SYSCO CORP CORPORATE			2	2.B FE	4,775,002	101.6930	4,637,201	4,560,000	4,772,394	0	(1,992)	0	0	3.300	3.049	FA	56,848	41,250	09/14/2021	02/15/2050
871829-BN-6	SYSCO CORP CORPORATE			2	2.B FE	1,934,540	156.3060	1,875,672	1,200,000	1,929,723	0	(4,817)	0	0	6.600	3.255	AO	19,800	39,600	09/14/2021	04/01/2050
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				1.G FE	5,558,838	124.6330	6,230,404	4,999,000	5,184,263	0	(37,857)	0	0	7.875	6.825	FA	148,720	393,671	09/07/2006	02/15/2026
872540-AP-4	T J X COMPANIES INC NEW CORPORATE		2		1.F FE	12,858,546	101.9020	13,114,787	12,870,000	12,868,081	0	1,223	0	0	2.500	2.510	MN	41,113	321,750	04/29/2013	05/15/2023
87264A-AZ-8	T-MOBILE USA INC CORPORATE			2	2.C FE	51,239,091	117.5040	51,202,368	43,575,000	51,159,588	0	(79,503)	0	0	4.500	3.510	AO	413,963	980,438	09/14/2021	04/15/2050
87264A-BD-6	T-MOBILE USA INC CORPORATE			2	2.C FE	38,241,807	108.2980	36,585,230	33,782,000	37,789,782	0	(452,025)	0	0	3.750	1.345	AO	267,441	633,413	05/25/2021	04/15/2027
87264A-BN-4	T-MOBILE USA INC CORPORATE			2	2.C FE	72,441,105	98.0430	72,909,677	74,365,000	72,464,046	0	22,941	0	0	3.300	3.439	FA	927,084	1,227,023	05/25/2021	02/15/2051
87264A-CA-1	T-MOBILE USA INC CORPORATE			2	2.C FE	21,949,351	99.4280	21,559,968	21,684,000	21,926,308	0	(23,043)	0	0	2.050	1.850	FA	167,931	222,261	05/25/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC CORPORATE			2	2.C FE	15,007,116	99.6820	15,351,028	15,400,000	15,028,421	0	21,305	0	0	2.550	2.852	FA	148,353	196,350	05/25/2021	02/15/2031
87264A-CM-5	T-MOBILE USA INC CORPORATE			2	2.C FE	36,476,962	99.8390	36,351,380	36,410,000	36,475,396	0	(1,566)	0	0	3.400	3.390	AO	474,544	0	12/08/2021	10/15/2052
87265H-AG-4	TRI POINTE GROUP INC CORPORATE			2	3.C FE	1,113,750	110.2020	1,102,020	1,000,000	1,104,033	0	(9,717)	0	0	5.700	3.735	JD	2,533	57,000	05/12/2021	06/15/2028
87278*-AC-6	TPF Equity Operating P LP Senior Note				1.G	54,792,611	101.2750	55,535,291	54,836,265	54,830,101	0	7,103	0	0	3.060	3.074	MON	130,510	1,677,990	04/01/2016	11/03/2022
87278*-AD-4	TPF Equity Operating P LP Senior Note				1.G	79,314,000	106.1210	84,168,999	79,314,000	79,314,000	0	0	0	0	3.640	3.640	MON	96,234	2,887,029	11/19/2015	11/19/2025
87278*-AE-2	TPF Equity Operating P LP Senior Note				1.G	40,000,000	107.5480	43,019,076	40,000,000	40,000,000	0	0	0	0	3.580	3.580	MON	59,667	1,432,000	11/16/2017	11/16/2028
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec				2.B Z	2,363,101	102.5380	2,423,071	2,363,101	2,363,101	0	0	0	0	3.290	3.304	MJSD	216	77,746	12/08/2017	09/30/2027
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory				5.A YE	7,349,340	100.0000	7,349,340	7,349,340	7,349,340	0	0	0	0	12.000	12.168	JAJO	225,380	867,564	10/01/2021	11/05/2022
87305N-C*-7	TTX Company Sr. Unsecured				1.F	60,240,000	102.7150	61,875,703	60,240,000	60,240,000	0	0	0	0	3.000	3.000	JD	10,040	1,807,200	06/29/2020	06/29/2032
87315#-AA-1	TX Solar I LLC Senior Note				4.A	2,729,058	118.6670	3,238,504	2,729,058	2,729,058	0	0	0	0	7.250	7.313	MJSD	550	197,857	05/28/2010	06/30/2035
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPORATE		2		3.C FE	3,930,000	99.9630	3,998,520	4,000,000	3,946,565	0	7,195	0	0	5.500	5.765	JJ	101,444	220,000	08/13/2019	01/15/2028
875127-AV-4	Tampa Electric CORPORATE				1.G FE	11,709,045	142.2040	15,820,195	11,125,000	11,537,140	0	(17,483)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-BA-9	Tampa Electric CORPORATE		2		1.G FE	6,287,598	115.3700	7,274,079	6,305,000	6,291,013	0	426	0	0	4.100	4.116	JD	11,489	258,505	05/31/2012	06/15/2042
875127-BC-5	Tampa Electric CORPORATE		2		1.G FE	9,894,100	120.2600	12,026,000	10,000,000	9,907,754	0	2,368	0	0	4.350	4.415	MN	55,583	435,000	06/10/2015	05/15/2044
875127-BD-3	Tampa Electric CORPORATE		2		1.G FE	8,641,154	116.2220	10,308,891	8,870,000	8,669,297	0	4,863	0	0	4.200	4.355	MN	47,602	372,540	06/09/2015	05/15/2045
875127-BE-1	Tampa Electric CORPORATE		2		1.G FE	6,585,950	123.4870	8,644,090	7,000,000	6,607,750	0	7,396	0	0	4.300	4.671	JD	13,378	301,000	11/27/2018	06/15/2048
875127-BF-8	Tampa Electric CORPORATE		2		1.G FE	11,328,798	127.2900	13,269,983	10,425,000	11,307,349	0	(20,200)	0	0	4.450	3.915	JD	20,618	463,913	01/07/2021	06/15/2049
875127-BG-6	Tampa Electric CORPORATE		2		1.G FE	3,303,990	113.3790	3,792,528	3,345,000	3,305,680	0	770	0	0	3.625	3.692	JD	5,389	121,256	07/22/2019	06/15/2050
875127-BH-4	Tampa Electric CORPORATE		2		1.G FE	511,310	101.2660	506,330	500,000	510,748	0	(562)	0	0	2.400	2.134	MS	3,533	5,900	06/23/2021	03/15/2031
87612E-AF-3	TARGET CORP DEBENTURES				1.F FE	3,814,346	138.8830	5,277,554	3,800,000	3,807,757	0	(582)	0	0	7.000	6.969	JJ	122,656	266,000	05/16/2002	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1.F FE	31,934,023	138.0350	42,142,086	30,530,000	31,358,564	0	(54,018)	0	0	6.350	6.002	MN	323,109	1,938,655	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE				1.F FE	13,380,437	150.2500	18,353,038	12,215,000	13,126,949	0	(37,557)	0	0	6.500	5.751	AO	167,617	793,975	01/20/2016	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1.F FE	19,538,121	157.9390	26,012,553	16,470,000	18,762,276	0	(87,234)	0	0	7.000	5.660	JJ	531,615	1,152,900	07/19/2010	01/15/2038
87612E-BA-3	TARGET CORP CORPORATE				1.F FE	11,722,059	122.7090	13,934,834	11,356,000	11,659,574	0	(9,726)	0	0	4.000	3.810	JJ	227,120	454,240	03/23/2016	07/01/2042
87612E-BF-2	TARGET CORP CORPORATE				1.F FE	4,724,958	117.6880	5,819,658	4,945,000	4,746,395	0	4,643	0	0	3.625	3.877	AO	37,843	179,256	12/08/2016	04/15/2046
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN CORPORATE		2		3.C FE	2,040,000	104.5080	2,090,160	2,000,000	2,007,253	0	(7,174)	0	0	5.875	5.481	AO	24,806	117,500	11/29/2016	04/15/2023
87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE		2		3.C FE	1,125,650	112.2630	1,122,630	1,000,000	1,114,573	0	(11,077)	0	0	5.875	3.452	JD	2,611	58,750	06/09/2021	06/15/2027
87724R-AB-8	TAYLOR MORRISON COMMUNITIES IN CORPORATE		2		3.C FE	1,014,746	111.8130	1,005,199	899,000	1,010,117	0	(4,629)	0	0	5.750	3.381	JJ	23,836	0	09/22/2021	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES IN CORPORATE		2		3.C FE	544,375	110.5180	552,590	500,000	542,529	0	(1,846)	0	0	5.125	3.888	FA	10,677	0	07/30/2021	08/01/2030
87905P-B@-5	Teichert Sr. Unsecured				2.C YE	3,900,000	102.3510	3,991,700	3,900,000	3,900,000	0	0	0	0	3.500	3.515	JAJO	28,438	136,500	07/16/2020	07/16/2032
879360-AD-7	Teledyne Technologies Inc CORPORATE		2		2.C FE	33,094,112	100.4420	33,187,041	33,041,000	33,088,817	0	(5,295)	0	0	2.250	2.224	AO	185,856	390,297	04/30/2021	04/01/2028
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND				2.B FE	3,136,425	105.3380	3,303,847	3,136,425	3,136,425	0	0	0	0	6.119	6.164	MJSD	533	191,918	04/29/2004	03/30/2024
88033G-CY-4	TENET HEALTHCARE CORP CORPORATE		2		4.A FE	6,230,344	102.7630	6,191,471	6,025,000	6,193,209	0	(37,134)	0	0	4.875	2.689	JJ	146,859	37,172	10/14/2021	01/01/2026
88033G-DE-7	TENET HEALTHCARE CORP CORPORATE		2		4.A FE	647,250	105.0330	630,198	600,000	629,454	0	(17,796)	0	0	7.500	2.682	AO	11,250	22,500	05/06/2021	04/01/2025
88033G-DG-2	TENET HEALTHCARE CORP CORPORATE		2		4.A FE	258,750	102.9600	257,400	250,000	257,785	0	(965)	0	0	4.625	3.657	JD	514	5,781	07/13/2021	06/15/2028
88033G-DL-1	TENET HEALTHCARE CORP CORPORATE		2		4.A FE	675,000	101.7920	687,096	675,000	675,000	0	0	0	0	4.250	4.250	JD	2,391	14,264	05/18/2021	06/01/2029
880394-AB-7	PACTIV CORP DEBENTURES				5.A FE	14,339,280	110.5710	15,058,664	13,619,000	13,831,731	0	(45,070)	0	0	7.950	7.484	JD	48,120	1,082,711	09/25/2000	12/15/2025
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2.B FE	10,587,350	124.1830	12,946,078	10,425,000	10,490,141	0	(10,367)	0	0	7.000	6.852	MS	214,871	729,750	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2.B FE	6,449,379	143.0150	8,151,855	5,700,000	6,250,307	0	(20,466)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/				2.B FE	6,943,300	127.9640	8,957,480	7,000,000	6,971,049	0	3,108	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN				3.C FE	14,875,628	106.0680	16,546,608	15,600,000	15,089,111	0	21,179	0	0	6.150	6.505	FA	399,750	959,400	05/18/2006	02/01/2036
882384-A*-1	Texas Eastern Trnsmsn LP Sr. Unsecured				2.A	145,000,000	97.2570	141,022,931	145,000,000	145,000,000	0	0	0	0	3.100	3.100	AO	1,123,750	4,495,000	10/01/2020	10/01/2040
882384-AD-2	Texas Eastern Trnsmsn LP CORPORATE		2		1.G FE	1,218,642	105.9380	1,297,741	1,225,000	1,220,892	0	598	0	0	3.500	3.562	JJ	19,770	42,875	01/04/2018	01/15/2028
882384-AE-0	Texas Eastern Trnsmsn LP CORPORATE		2		1.G FE	1,491,711	112.4320	1,692,102	1,505,000	1,492,660	0	257	0	0	4.150	4.202	JJ	28,800	62,458	01/04/2018	01/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882484-AB-4	TEXAS HEALTH RESOURCES CORPORATE				1.C FE	13,249,300	111.1970	14,705,803	13,225,000	13,248,278	0	(484)	0	0	3.372	3.362	MN	56,982	445,947	12/03/2019	11/15/2051
882508-AW-4	Texas Instruments Inc CORPORATE			2	1.E FE	1,363,826	101.6250	1,412,588	1,390,000	1,384,763	0	3,798	0	0	2.250	2.538	MN	5,213	31,275	02/18/2016	05/01/2023
88283#-AA-7	Texas Transmission Finco LLC Senior Secu				2.B	8,445,000	111.6940	9,432,532	8,445,000	8,445,000	0	0	0	0	4.480	4.482	JD	1,051	378,336	11/20/2018	11/20/2030
88307*-AA-3	Texoma Wind LLC Senior Secured Note				2.C PL	603,604	104.5400	631,006	603,604	603,604	0	0	0	0	4.120	4.119	JD	69	24,868	02/08/2017	06/30/2034
883203-BW-0	TEXTRON INC CORPORATE			2	2.B FE	4,911,504	108.1930	4,998,517	4,620,000	4,813,349	0	(45,526)	0	0	4.000	2.873	MS	54,413	184,800	10/18/2019	03/15/2026
883203-BX-8	TEXTRON INC CORPORATE			2	2.B FE	3,158,233	107.4830	3,415,810	3,178,000	3,164,163	0	2,343	0	0	3.650	3.742	MS	34,155	115,997	05/20/2019	03/15/2027
883203-BY-6	TEXTRON INC CORPORATE			2	2.B FE	1,157,442	105.7420	1,272,076	1,203,000	1,169,860	0	4,666	0	0	3.375	3.881	MS	13,534	40,601	03/27/2019	03/01/2028
883556-BG-6	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	5,980,800	139.2100	6,960,500	5,000,000	5,886,335	0	(25,294)	0	0	5.300	4.059	FA	110,417	265,000	01/12/2018	02/01/2044
883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	8,638,399	124.9040	10,023,546	8,025,000	8,631,676	0	(5,230)	0	0	4.100	3.617	FA	124,298	229,600	09/14/2021	08/15/2047
883556-CE-0	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	27,022,191	102.5520	26,227,106	25,574,491	26,728,973	0	(32,862)	0	(1,923,723)	1.875	1.653	OCT	120,866	488,988	02/11/2021	10/01/2049
883556-CK-6	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	9,870,260	99.4170	9,817,429	9,875,000	9,870,397	0	137	0	0	1.750	1.757	AO	61,444	0	08/09/2021	10/15/2028
883556-CL-4	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	1,522,150	98.7100	1,520,134	1,540,000	1,522,695	0	545	0	0	2.000	2.127	AO	10,951	0	08/10/2021	10/15/2031
883556-CQ-3	THERMO FISHER SCIENTIFIC CORP FLOATER			2	2.A FE	28,250,000	100.0790	28,272,335	28,250,000	28,250,000	0	0	0	0	0.580	0.580	JAJO	32,315	0	10/19/2021	10/18/2024
884838-AA-7	Thompson Machinery Corp. Sr. Unsecured				3.A	5,000,000	103.4280	5,171,425	5,000,000	5,000,000	0	0	0	0	3.400	3.400	JAJO	28,806	170,000	07/30/2020	07/30/2030
88579E-AC-9	3M COMPANY CORPORATE				1.E FE	9,602,838	139.2330	11,138,640	8,000,000	9,265,451	0	(58,608)	0	0	5.700	4.269	MS	134,267	456,000	12/07/2016	03/15/2037
88579Y-AF-8	3M CO CORPORATE				1.E FE	2,797,770	100.7390	3,022,170	3,000,000	2,987,562	0	25,017	0	0	2.000	2.864	JD	833	60,000	07/31/2013	06/26/2022
88579Y-AH-4	3M CO CORPORATE				1.E FE	2,468,125	117.0720	2,926,800	2,500,000	2,470,740	0	796	0	0	3.875	3.954	JD	4,306	96,875	08/29/2018	06/15/2044
88579Y-AW-1	3M CO CORPORATE			2	1.E FE	8,026,800	105.4190	9,420,261	8,936,000	8,097,179	0	19,979	0	0	3.125	3.702	MS	79,121	279,250	09/05/2018	09/19/2046
88579Y-BD-2	3M CO CORPORATE			2	1.E FE	69,288,473	121.1040	83,889,952	69,271,000	69,286,319	0	(912)	0	0	4.000	3.998	MS	823,555	2,770,840	03/13/2019	09/14/2048
88579Y-BG-5	3M CO CORPORATE			2	1.E FE	1,861,627	109.1690	2,036,002	1,865,000	1,862,428	0	305	0	0	3.375	3.396	MS	20,981	62,944	02/21/2019	03/01/2029
88731E-AF-7	TIME WARNER ENT DEBENTURES				2.C FE	37,626,318	108.6400	37,752,400	34,750,000	35,024,528	0	(217,799)	0	0	8.375	7.657	MS	856,925	2,910,313	09/25/2000	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2.C FE	16,577,755	145.5590	21,033,276	14,450,000	15,934,597	0	(92,520)	0	0	8.375	6.991	JJ	558,031	1,210,188	04/03/2018	07/15/2033
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2.C FE	5,507,294	141.7840	6,692,205	4,720,000	5,358,649	0	(22,203)	0	0	7.300	5.997	JJ	172,280	344,560	04/27/2015	07/01/2038
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2.C FE	1,836,656	136.5010	2,197,666	1,610,000	1,787,357	0	(5,791)	0	0	6.750	5.742	JD	4,830	108,675	10/14/2010	06/15/2039
887389-E@-9	TIMKEN CO Senior Unsecured Note				2.C	3,204,167	104.5430	3,150,604	3,013,678	3,082,877	0	(4,042)	0	(117,248)	2.020	1.596	MS	19,278	31,706	09/01/2021	09/07/2027
889175-BD-6	TOLEDO EDISON CO CORPORATE				2.A FE	9,985,000	138.3910	13,839,100	10,000,000	9,988,302	0	413	0	0	6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037
89055F-AB-9	TOPBUILD CORP CORPORATE			2	3.B FE	2,429,863	100.7770	2,484,153	2,465,000	2,431,815	0	1,953	0	0	3.625	3.840	MS	26,310	44,678	08/18/2021	03/15/2029
89055F-AC-7	TOPBUILD CORP CORPORATE			2	3.B FE	800,000	102.5830	820,664	800,000	800,000	0	0	0	0	4.125	4.122	FA	7,058	0	09/28/2021	02/15/2032
891092-B*-8	The Toro Company Senior Unsecured Note				2.C	1,000,000	108.8930	1,088,931	1,000,000	1,000,000	0	0	0	0	3.810	3.810	JD	1,693	38,100	06/27/2019	06/15/2029
891092-B@-6	The Toro Company Senior Unsecured Note				2.C	3,970,000	111.0960	4,410,515	3,970,000	3,970,000	0	0	0	0	3.910	3.910	JD	6,899	155,227	06/27/2019	06/15/2031
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsec				1.A FE	5,001,333	104.0630	5,204,513	5,001,333	5,001,333	0	0	0	0	3.200	3.200	JD	7,558	160,043	04/09/2015	06/16/2025
89147L-P*-5	Tortoise Energy Infra Corp. Senior Unsec				1.A FE	337,969	105.0330	338,906	322,667	337,183	0	(786)	0	0	3.330	2.483	MS	2,865	5,372	09/01/2021	09/27/2027
89148B-F*-7	Tortoise Midstream Energy Fund Senior Un				1.A FE	1,564,004	103.9070	1,625,104	1,564,004	1,564,004	0	0	0	0	3.790	3.790	AO	12,349	59,276	10/16/2018	10/16/2023
89148B-F@-5	Tortoise Midstream Energy Fund Senior Un				1.A FE	1,117,146	106.8500	1,193,676	1,117,146	1,117,146	0	0	0	0	3.970	3.970	AO	9,240	44,351	10/16/2018	10/16/2025
89148B-G*-6	Tortoise Midstream Energy Fund Sr. Unsec				1.F Z	5,000,000	99.9180	4,995,918	5,000,000	5,000,000	0	0	0	0	2.500	2.500	JD	4,861	0	12/17/2021	12/17/2028
891490-AR-5	TOSCO CORP DEBENTURES				1.G FE	6,377,945	124.8310	7,489,860	6,000,000	6,141,899	0	(22,820)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1.G FE	12,830,700	140.6090	14,060,900	10,000,000	11,353,510	0	(126,200)	0	0	8.125	5.994	FA	306,944	812,500	02/27/2003	02/15/2030
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS				1.A FE	19,758,000	107.0960	21,160,028	19,758,000	19,758,000	0	0	0	0	3.400	3.400	AO	139,953	671,772	10/19/2015	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate				1.A FE	14,196,156	107.2650	15,216,613	14,186,000	14,194,036	0	(375)	0	0	3.450	3.443	JJ	216,159	489,417	04/01/2016	01/22/2041
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1.E FE	105,000,000	100.0160	105,017,106	105,000,000	105,000,000	0	0	0	0	0.350	0.380	MON	19,367	365,922	12/08/2020	06/13/2022
89236T-JF-3	TOYOTA MOTOR CREDIT CORP CORPORATE				1.E FE	13,441,342	100.1910	13,079,934	13,055,000	13,417,694	0	(23,648)	0	0	1.900	1.434	AO	58,566	112,614	10/12/2021	04/06/2028
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP CORPORATE				1.E FE	14,648,750	97.9040	14,685,600	15,000,000	14,655,489	0	6,739	0	0	1.900	2.164	MS	85,500	0	10/12/2021	09/12/2031
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2.B FE	8,965,635	122.4090	10,404,765	8,500,000	8,675,283	0	(29,419)	0	0	7.250	6.747	JD	51,354	616,250	04/30/2008	12/01/2026
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.A FE	4,420,751	128.9310	5,176,580	4,015,000	4,370,888	0	(11,500)	0	0	5.400	4.688	FA	81,906	216,810	06/15/2017	08/15/2041
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.A FE	21,334,952	121.7510	24,709,365	20,295,000	21,303,653	0	(15,859)	0	0	4.600	4.271	MS	274,885	851,230	09/14/2021	03/15/2048
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.B FE	2,700,990	112.6390	2,647,017	2,350,000	2,698,701	0	(2,289)	0	0	3.950	3.146	MN	11,861	46,413	09/14/2021	05/15/2050
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1.F FE	5,286,900	124.8640	6,243,200	5,000,000	5,089,919	0	(17,465)	0	0	7.750	7.250	AO	81,806	387,500	01/09/2001	04/15/2026
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1.F FE	33,809,321	143.7990	39,770,489	27,657,000	32,449,284	0	(209,527)	0	0	6.250	4.659	JD	76,825	1,728,563	07/26/2018	06/15/2037
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE				1.F FE	56,883,028	135.8660	72,095,934	53,064,000	56,242,773	0	(107,427)	0	0	5.350	4.850	MN	473,154	2,838,924	04/01/2016	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1.F FE	23,701,180	127.7060	28,689,153	22,465,000	23,527,938	0	(30,935)	0	0	4.600	4.257	FA	430,579	1,033,390	01/19/2017	08/01/2043
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	14,780,261	123.9660	17,720,940	14,295,000	14,721,825	0	(10,992)	0	0	4.300	4.098	FA	215,140	614,685	03/10/2017	08/25/2045
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	11,216,260	120.1930	12,361,850	10,285,000	11,222,346	0	(4,027)	0	0	4.000	3.414	MN	35,426	309,400	09/17/2021	05/30/2047
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	19,230,856	121.8210	23,007,114	18,886,000	19,221,487	0	(9,539)	0	0	4.050	3.929	MS	242,213	764,883	04/01/2020	03/07/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89417E-AP-4	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	37,576,056	122.4710	36,426,550	29,743,000	37,254,009	0	(189,292)	0	0	4.100	2.755	MS	396,325	1,219,463	07/07/2020	03/04/2049
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1.F FE	14,840,401	139.4190	16,721,915	11,994,000	13,879,977	0	(126,543)	0	0	6.375	4.565	MS	225,137	764,618	10/01/2013	03/15/2033
89472#-AH-1	Trek Bicycle Corporation Senior Secured				2.C	12,250,000	106.8610	13,090,422	12,250,000	12,250,000	0	0	0	0	4.830	4.859	FMAN	98,613	591,675	04/02/2013	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured				2.C	5,374,833	113.6290	6,107,383	5,374,833	5,374,833	0	0	0	0	5.810	5.852	FMAN	52,046	312,278	12/31/2013	11/01/2028
89472#-AK-4	Trek Bicycle Corporation Sr. Secured				2.C	1,000,000	106.0010	1,060,014	1,000,000	1,000,000	0	0	0	0	3.970	3.989	FMAN	6,617	39,700	03/30/2020	11/01/2033
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur				1.G FE	11,921,000	109.6760	13,074,484	11,921,000	11,921,000	0	0	0	0	3.900	3.900	AO	116,230	464,919	10/31/2014	10/03/2033
89566E-B#-4	Tri-State Gen & Trans Assoc Senior Secur				1.G	1,785,750	104.9000	1,741,023	1,659,693	1,779,452	0	(6,298)	0	0	3.340	2.040	JD	2,926	27,717	09/01/2021	12/12/2029
89566E-C*-7	Tri-State Gen & Trans Assoc Senior Secur				1.G	5,096,004	105.1670	4,967,814	4,723,743	5,077,405	0	(18,599)	0	0	3.390	2.042	JD	8,452	80,067	09/01/2021	12/12/2029
89788J-AC-3	TRUIST BANK CORP FLOATER			2	1.F FE	18,500,000	100.5080	18,593,889	18,500,000	18,500,000	0	0	0	0	0.780	1.820	MJSD	9,214	144,738	03/04/2020	03/09/2023
89788K-AA-4	TRUIST BANK CORPORATE			2	1.F FE	571,615	99.9440	549,692	550,000	568,989	0	(2,206)	0	0	2.250	1.782	MS	3,781	12,375	10/20/2020	03/11/2030
89788M-AC-6	TRUIST FINANCIAL CORP CORPORATE			2	1.G FE	9,967,500	96.7950	9,679,500	10,000,000	9,973,550	0	4,549	0	0	1.125	1.174	FA	46,250	112,500	08/28/2020	08/03/2027
89788M-AE-2	TRUIST FINANCIAL CORP CORP FLOATER			2	1.G FE	67,593,076	98.5010	66,576,826	67,590,000	67,565,293	0	(27,783)	0	0	1.887	1.770	JD	85,028	637,712	11/10/2021	06/07/2029
89837#-AB-4	Estate Bernice P Bishop Senior Note				1.D YE	4,825,589	112.0170	5,120,772	4,571,428	4,789,379	0	(12,681)	0	0	6.800	4.802	MS	103,619	213,714	12/01/2021	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note				1.D YE	11,666,667	108.6920	12,680,749	11,666,667	11,666,667	0	0	0	0	4.880	4.879	JD	33,211	569,333	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note				1.D YE	7,000,000	108.6110	7,602,741	7,000,000	7,000,000	0	0	0	0	4.930	4.929	AO	73,813	345,100	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note				1.D YE	19,690,000	108.1730	21,299,330	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
898813-AM-2	TUCSON ELEC PWR CO CORPORATE			2	1.G FE	5,748,861	127.6750	7,309,394	5,725,000	5,746,218	0	(603)	0	0	5.000	4.970	MS	84,285	286,250	04/01/2016	03/15/2044
898813-AT-7	TUCSON ELEC PWR CO CORPORATE			2	1.G FE	14,426,034	104.4930	15,203,732	14,550,000	14,427,079	0	1,045	0	0	3.250	3.295	MN	78,813	223,302	05/06/2021	05/01/2051
90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE				2.A FE	637	124.9460	625	500	602	0	(6)	0	0	6.200	4.151	JD	1	31	04/27/2015	12/15/2034
902494-AY-9	TYSON FOODS CORPORATE			2	2.B FE	524,416	130.4040	652,020	500,000	521,532	0	(536)	0	0	5.150	4.831	FA	9,728	25,750	12/07/2015	08/15/2044
902494-AZ-6	TYSON FOODS CORPORATE			2	2.B FE	5,138,881	121.9260	4,986,773	4,090,000	5,119,280	0	(19,601)	0	0	4.875	2.461	FA	75,324	0	09/22/2021	08/15/2034
902494-BD-4	TYSON FOODS CORPORATE			2	2.B FE	43,313,331	124.2440	44,283,046	35,642,000	43,228,312	0	(65,237)	0	0	4.550	3.283	JD	130,638	841,386	12/03/2021	06/02/2047
902494-BH-5	TYSON FOODS CORPORATE			2	2.B FE	55,167,762	134.8260	60,976,407	45,226,000	54,867,430	0	(172,831)	0	0	5.100	3.794	MS	595,853	2,031,126	09/14/2021	09/28/2048
902494-BK-8	TYSON FOODS CORPORATE			2	2.B FE	399,928	113.2280	452,912	400,000	399,930	0	6	0	0	4.350	4.352	MS	5,800	17,400	02/13/2019	03/01/2029
902691-B*-4	UGI Utilities, Inc. Senior Unsecured Not				1.F	15,000,000	116.1380	17,420,631	15,000,000	15,000,000	0	0	0	0	4.120	4.120	AO	104,717	618,000	10/31/2016	10/31/2046
902905-AL-2	USX-MARATHON GROUP DEBENTURES				2.C FE	9,398,500	102.7810	10,278,100	10,000,000	9,946,739	0	118,342	0	0	9.375	10.013	MN	119,792	937,500	06/24/1993	05/15/2022
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2.A FE	12,935,432	129.5730	15,853,257	12,235,000	12,551,830	0	(38,251)	0	0	7.000	6.504	JJ	394,919	856,450	12/15/2010	07/15/2028
90331H-NV-1	US BANK NA BANK NOTE			2	1.D FE	4,014,760	103.9540	4,158,160	4,000,000	4,005,161	0	(3,328)	0	0	3.400	3.310	JJ	59,311	136,000	01/16/2019	07/24/2023
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2.B FE	10,915,289	148.3190	16,215,715	10,933,000	10,913,569	0	5	0	0	7.450	7.462	AO	171,952	814,509	10/08/1997	10/15/2097
90430#-AA-5	Uncommon NSA Lender IV, LLC Tax Credit S				2.C YE	2,830,879	34.5590	2,469,276	0	2,626,889	0	(63,618)	0	0	4.230	9.046	MJSD	13,433	302,233	06/01/2018	12/29/2038
90431#-AA-4	Uncommon NSA Lender III, LLC Tax Credit				2.C YE	2,947,623	36.5400	2,606,057	0	2,606,057	0	(107,860)	0	0	5.270	10.146	MJSD	16,705	375,856	06/01/2018	12/29/2033
90431*-AA-8	Uncommon NSA Lender V, LLC Tax Credit St				2.C YE	3,265,059	42.5650	3,041,286	0	3,072,006	0	(60,120)	0	0	4.710	8.986	MJSD	14,957	336,529	06/01/2018	12/28/2040
90431@-AA-6	Uncommon CP Lender III, LLC Tax Credit S				5.C YE	4,059,187	50.7110	3,993,976	0	3,993,976	0	(20,325)	0	0	4.700	8.826	MJSD	16,452	370,172	06/01/2018	12/30/2054
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured				2.C YE	2,522,700	101.4360	2,549,927	2,513,818	2,521,100	0	(375)	0	0	6.700	6.704	JAJO	35,557	170,765	06/01/2018	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured				2.C YE	2,203,767	101.6200	2,232,029	2,196,457	2,202,521	0	(285)	0	0	7.750	7.773	JAJO	35,936	172,590	06/01/2018	12/28/2035
904764-AY-3	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	5,500,278	106.1540	6,103,855	5,750,000	5,581,656	0	28,147	0	0	2.900	3.505	MN	25,939	166,750	01/02/2019	05/05/2027
904764-BC-0	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	1,980,440	109.5190	2,190,380	2,000,000	1,986,433	0	1,900	0	0	3.500	3.622	MS	19,250	70,000	09/04/2018	03/22/2028
904764-BR-7	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	82,376,303	99.5650	83,332,918	83,697,000	82,383,097	0	6,793	0	0	2.625	2.702	FA	848,304	0	10/15/2021	08/12/2051
906548-CH-3	UNION ELECTRIC CO CORPORATE				1.F FE	30,873,046	166.6150	36,212,104	21,734,000	28,809,573	0	(243,818)	0	0	8.450	5.493	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE			2	1.F FE	3,018,741	113.9540	3,435,713	3,015,000	3,017,813	0	(100)	0	0	3.900	3.893	MS	34,622	117,585	09/06/2012	09/15/2042
906548-CL-4	UNION ELECTRIC CO CORPORATE			2	1.F FE	12,759,946	111.8040	15,953,313	14,269,000	12,949,572	0	32,449	0	0	3.650	4.280	AO	109,951	520,819	06/20/2016	04/15/2045
906548-CS-9	UNION ELECTRIC CO CORPORATE			2	1.F FE	5,971,320	96.0870	5,765,220	6,000,000	5,971,904	0	572	0	0	2.625	2.648	MS	46,375	147,000	10/01/2020	03/15/2051
906548-CT-7	UNION ELECTRIC CO CORPORATE			2	1.F FE	399,564	98.7290	394,916	400,000	399,583	0	19	0	0	2.150	2.161	MS	4,515	0	06/09/2021	03/15/2032
907818-CF-3	UNION PACIFIC CORP DEBENTURES				2.A FE	11,225,578	129.9760	13,257,552	10,200,000	10,643,735	0	(49,541)	0	0	6.625	5.863	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				2.A FE	3,383,280	124.1540	4,469,544	3,600,000	3,472,196	0	7,699	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				2.A FE	5,303,248	134.0950	6,471,425	4,826,000	5,140,575	0	(17,526)	0	0	6.250	5.512	MN	50,271	301,625	08/03/2010	05/01/2034
907818-DF-2	UNION PACIFIC CORP CORP				2.A FE	5,357,717	127.9110	6,395,550	5,000,000	5,282,195	0	(8,790)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			2	2.A FE	4,169,294	122.2310	4,424,762	3,620,000	4,129,297	0	(16,153)	0	0	4.750	3.709	MS	50,630	171,950	02/24/2021	09/15/2041
907818-DL-9	UNION PACIFIC CORP CORPORATE			2	2.A FE	11,912,482	117.2430	13,865,157	11,826,000	11,896,352	0	(2,298)	0	0	4.300	4.255	JD	22,601	508,518	04/01/2016	06/15/2042
907818-DP-0	UNION PACIFIC CORP CORPORATE			2	2.A FE	1,292,499	115.9950	1,507,935	1,300,000	1,293,797	0	174	0	0	4.250	4.284	AO	11,664	55,250	03/20/2013	04/15/2043
907818-DR-6	UNION PACIFIC CORP CORPORATE			2	2.A FE	9,860,500	104.7730	10,477,300	10,000,000	9,965,752	0	15,069	0	0	3.646	3.814	FA	137,738	364,600	01/15/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			2	2.A FE	24,204,917	124.9130	28,086,688	22,485,000	23,975,419	0	(41,524)	0	0	4.821	4.342	FA	451,667	1,084,002	04/01/2016	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE			2	2.A FE	936,833	122.6470	1,052,311	858,000	926,057	0	(1,929)	0	0	4.750	4.186	JD	1,811	40,755	10/06/2015	12/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-DX-3	UNION PACIFIC CORP CORPORATE			2	2.A FE	164,386	121.6760	175,213	144,000	161,781	0	(498)	0	0	4.850	4.000	JD	310	6,984	04/01/2016	06/15/2044
907818-EF-1	UNION PACIFIC CORP CORPORATE			2	2.A FE	9,693,700	118.5100	11,851,000	10,000,000	9,729,284	0	6,456	0	0	4.050	4.231	MN	51,750	405,000	11/13/2015	11/15/2045
907818-EG-9	UNION PACIFIC CORP CORPORATE			2	2.A FE	16,553,332	121.9670	20,066,011	16,452,000	16,579,063	0	2,285	0	0	4.375	4.319	MN	91,971	624,838	08/30/2021	11/15/2065
907818-EJ-3	UNION PACIFIC CORP CORPORATE			2	2.A FE	2,048,260	119.1480	2,382,960	2,000,000	2,043,197	0	(1,096)	0	0	4.050	3.909	MS	27,000	81,000	01/05/2017	03/01/2046
907818-EK-0	UNION PACIFIC CORP CORPORATE			2	2.A FE	14,559,332	107.0580	15,723,632	14,687,000	14,573,040	0	2,860	0	0	3.350	3.396	FA	185,872	492,015	10/18/2016	08/15/2046
907818-EM-6	UNION PACIFIC CORP CORPORATE			2	2.A FE	13,033,861	117.0660	13,917,994	11,889,000	13,047,061	0	(4,621)	0	0	3.799	3.254	AO	112,916	302,172	09/14/2021	10/01/2051
907818-ER-5	UNION PACIFIC CORP CORPORATE			2	2.A FE	13,021,765	122.2520	12,981,940	10,619,000	13,016,376	0	(5,389)	0	0	4.100	3.158	MS	128,195	74,190	11/01/2021	09/15/2067
907818-EW-4	UNION PACIFIC CORP CORPORATE			2	2.A FE	34,437,017	127.9150	43,369,581	33,905,000	34,432,606	0	(5,124)	0	0	4.500	4.392	MS	470,432	1,455,078	09/14/2021	09/10/2048
907818-EY-0	UNION PACIFIC CORP CORPORATE			2	2.A FE	1,316,933	112.3480	1,359,411	1,210,000	1,296,299	0	(12,246)	0	0	3.950	2.725	MS	14,737	47,795	04/09/2020	09/10/2028
907818-FB-9	UNION PACIFIC CORP CORPORATE			2	1.G FE	5,927,177	110.8480	5,804,001	5,236,000	5,897,668	0	(29,509)	0	0	3.700	1.752	MS	64,577	0	09/01/2021	03/01/2029
907818-FE-3	UNION PACIFIC CORP CORPORATE			2	1.G FE	3,522,870	119.1620	3,574,860	3,000,000	3,521,556	0	(1,314)	0	0	3.950	3.152	FA	44,767	0	10/22/2021	08/15/2059
907818-FG-8	UNION PACIFIC CORP CORPORATE			2	2.A FE	8,889,988	118.0020	9,239,557	7,830,000	8,884,162	0	(5,250)	0	0	3.839	3.214	MS	84,333	202,123	09/14/2021	03/20/2060
907818-FK-9	UNION PACIFIC CORP CORPORATE			2	2.A FE	17,804,833	107.7760	17,680,653	16,405,000	17,795,054	0	(9,779)	0	0	3.250	2.807	FA	216,227	0	09/14/2021	02/05/2050
907818-FN-3	UNION PACIFIC CORP CORPORATE			2	1.G FE	11,118,495	99.2550	11,238,644	11,323,000	11,119,295	0	801	0	0	2.973	3.050	MS	98,185	168,316	08/13/2021	09/16/2062
907818-FS-2	UNION PACIFIC CORP CORPORATE			2	1.G FE	44,198,276	116.3400	48,206,642	41,436,000	44,191,123	0	(7,152)	0	0	3.799	3.509	AO	371,675	787,077	10/05/2021	04/06/2071
907818-FV-5	UNION PACIFIC CORP CORPORATE			2	1.G FE	45,031,081	111.0580	44,823,009	40,360,000	45,007,905	0	(23,176)	0	0	3.550	3.043	MN	163,178	627,640	11/19/2021	05/20/2061
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un				2.A PL	8,238,999	106.9260	8,559,888	8,005,463	8,225,100	0	(13,899)	0	0	3.990	3.371	JD	8,873	271,429	09/01/2021	12/21/2026
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1.G FE	15,453,932	144.5290	17,233,638	11,924,000	14,635,880	0	(116,714)	0	0	6.200	4.229	JJ	340,894	739,288	12/07/2016	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	8,751,996	130.7370	9,989,630	7,641,000	8,562,308	0	(34,654)	0	0	4.875	3.934	MN	47,597	372,499	06/22/2016	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE				1.G FE	106,162	101.4130	116,625	115,000	114,161	0	1,082	0	0	2.450	3.440	AO	704	2,818	08/20/2013	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1.G FE	21,021,517	115.2490	25,579,516	22,195,000	21,237,507	0	28,892	0	0	3.625	3.928	AO	201,142	804,569	06/18/2013	10/01/2042
911312-AY-2	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	822,042	104.1460	937,314	900,000	849,450	0	9,310	0	0	2.400	3.669	MN	2,760	21,600	12/07/2018	11/15/2026
911312-AZ-9	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	926,800	112.5470	1,052,314	935,000	927,676	0	183	0	0	3.400	3.447	MN	4,062	31,790	10/19/2016	11/15/2046
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER				1.G FE	29,625,600	100.2910	30,087,280	30,000,000	29,840,172	0	126,845	0	0	0.581	2.317	JAJO	44,534	198,345	04/17/2020	04/01/2023
911312-BK-1	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	29,085,300	102.0620	30,618,600	30,000,000	29,715,644	0	218,721	0	0	2.500	3.278	AO	187,500	750,000	01/08/2019	04/01/2023
911312-BQ-8	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	9,993,300	128.5540	12,855,400	10,000,000	9,993,088	0	123	0	0	4.250	4.254	MS	125,139	425,000	03/13/2019	03/15/2049
911312-BV-7	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	16,808,759	135.2220	22,838,996	16,890,000	16,811,839	0	2,464	0	0	5.200	5.239	AO	219,570	878,280	03/19/2020	04/01/2040
911312-BW-5	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	14,912,700	148.4520	22,267,800	15,000,000	14,913,801	0	1,270	0	0	5.300	5.339	AO	198,750	795,000	03/19/2020	04/01/2050
911365-BF-0	UNITED RENTALS NA INC CORPORATE			2	3.B FE	519,750	103.9560	519,780	500,000	519,113	0	(637)	0	0	5.500	2.502	FA	10,389	0	12/13/2021	05/15/2027
911365-BL-7	UNITED RENTALS NA INC CORPORATE			2	3.B FE	2,050,000	108.2450	2,164,900	2,000,000	2,038,182	0	(5,324)	0	0	5.250	4.881	JJ	48,417	105,000	08/14/2019	01/15/2030
91159H-HC-7	US BANCORP SR NT CORPORATE			2	1.F FE	4,490,003	100.3090	4,677,409	4,663,000	4,657,890	0	22,651	0	0	3.000	3.506	MS	41,190	139,890	08/23/2013	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE			2	1.F FE	15,263,656	105.5450	15,877,134	15,043,000	15,094,283	0	(24,534)	0	0	3.700	3.521	JJ	233,459	556,591	04/09/2014	01/30/2024
91159H-HM-5	US BANCORP SR NT CORPORATE			2	1.F FE	7,127,172	105.8880	7,421,690	7,009,000	7,085,706	0	(16,828)	0	0	3.100	2.824	AO	38,627	217,279	06/21/2019	04/27/2026
91159H-HN-3	US BANCORP SR NT CORPORATE			2	1.F FE	17,857,339	103.8620	19,752,475	19,018,000	18,297,988	0	144,051	0	0	2.375	3.275	JJ	199,491	451,678	03/21/2019	07/22/2026
91159H-HR-4	US BANCORP SR NT CORPORATE			2	1.F FE	16,157,120	107.2580	17,161,280	16,000,000	16,089,997	0	(16,140)	0	0	3.150	3.030	AO	89,600	504,000	08/09/2017	04/27/2027
91159H-HU-7	US BANCORP SR NT CORPORATE			2	1.E FE	13,907,333	109.3610	15,223,051	13,920,000	13,912,069	0	1,740	0	0	3.950	3.965	MN	67,203	549,840	11/13/2018	11/17/2025
91159H-HW-3	US BANCORP SR NT CORPORATE			2	1.F FE	46,141,842	105.6810	45,236,752	42,805,000	45,915,257	0	(215,963)	0	0	3.000	1.930	JJ	538,630	583,200	11/16/2021	07/30/2029
911684-AD-0	UNITED STATES CELLULAR CORP BOND				3.B FE	6,084,683	121.2210	7,160,524	5,907,000	6,018,651	0	(6,050)	0	0	6.700	6.470	JD	17,590	395,769	02/11/2004	12/15/2033
000000-00-0	The US Fund for UNICEF Senior Note				5.B GI	18,287,566	100.0230	18,504,223	18,500,000	18,394,110	0	39,988	0	0	3.600	3.810	DEC	1,850	666,000	10/15/2019	06/30/2024
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				2.A FE	1,156,781	128.6240	1,356,983	1,055,000	1,138,424	0	(11,108)	0	0	6.700	5.207	FA	29,452	70,685	03/30/2020	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				2.A FE	25,180,804	136.1180	31,810,777	23,370,000	24,218,153	0	(84,129)	0	0	7.500	6.873	MS	516,087	1,752,750	08/20/2003	09/15/2029
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	16,681,613	138.4270	23,064,707	16,662,000	16,684,165	0	(1,905)	0	0	6.050	6.030	JD	84,004	1,008,051	04/27/2015	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	249,443	141.5310	264,663	187,000	236,818	0	(2,107)	0	0	6.125	3.921	JJ	5,281	11,454	04/27/2015	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	15,670,879	139.2150	20,464,605	14,700,000	15,462,112	0	(28,087)	0	0	5.700	5.232	AO	176,890	837,900	04/27/2015	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	25,932,132	123.6110	30,896,496	24,995,000	25,763,907	0	(25,261)	0	0	4.500	4.265	JD	93,731	1,124,775	04/27/2015	06/01/2042
913017-CP-2	UNITED TECHNOLOGIES CORP CORPORATE			2	2.A FE	3,093,377	116.6910	3,033,966	2,600,000	3,089,454	0	(3,923)	0	0	4.050	2.973	MN	16,673	52,650	09/14/2021	05/04/2047
913017-CX-5	UNITED TECHNOLOGIES CORP CORPORATE			2	2.A FE	13,672,705	128.3670	13,478,535	10,500,000	13,649,643	0	(23,062)	0	0	4.625	2.975	MN	60,703	242,813	09/14/2021	11/16/2048
913017-CY-3	UNITED TECHNOLOGIES CORP CORPORATE			2	2.A FE	4,609,960	112.0200	4,480,800	4,000,000	4,582,665	0	(27,295)	0	0	4.125	1.784	MN	20,625	82,500	08/31/2021	11/16/2028
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE				2.C FE	9,982,616	107.6650	10,622,229	9,866,000	9,879,149	0	(8,085)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	32,673,185	138.0360	44,795,443	32,452,000	32,662,824	0	(13,727)	0	0	5.800	5.719	MS	554,208	1,882,216	04/27/2015	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	1,308,615	147.8050	1,396,757	945,000	1,229,383	0	(13,207)	0	0	6.500	3.891	JD	2,730	61,425	04/27/2015	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	4,719,595	148.9740	7,917,968	5,315,000	4,892,529	0	17,244	0	0	6.625	7.163	MN	44,993	318,994	10/27/2021	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	7,709,861	153.6600	9,565,335	6,225,000	7,353,032	0	(44,535)	0	0	6.875	5.191	FA	161,677	427,969	04/27/2015	02/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	2,084,565	143.2480	2,506,840	1,750,000	2,033,541	0	(9,423)	0	0	5.950	4.641	FA	39,336	104,125	12/07/2015	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	7,676,975	125.9540	9,046,016	7,182,000	7,585,944	0	(13,592)	0	0	4.625	4.194	MN	42,444	332,168	04/27/2015	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	5,862,436	121.9710	6,665,715	5,465,000	5,802,910	0	(11,206)	0	0	4.375	3.921	MS	70,400	239,094	04/12/2016	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	2,023,607	116.7440	2,469,136	2,115,000	2,040,187	0	2,136	0	0	3.950	4.203	AO	17,637	83,543	04/27/2015	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	6,613,423	102.6630	6,878,421	6,700,000	6,687,766	0	9,675	0	0	2.875	3.028	MS	56,717	192,625	05/29/2013	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	10,225,581	121.5580	12,656,619	10,412,000	10,257,691	0	4,230	0	0	4.250	4.356	MS	130,295	442,510	04/27/2015	03/15/2043
91324P-CN-0	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	1,997,540	101.5380	2,030,760	2,000,000	1,999,768	0	384	0	0	3.350	3.370	JJ	30,894	67,000	07/20/2015	07/15/2022
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	30,257,941	131.2290	34,775,685	26,500,000	29,823,959	0	(84,861)	0	0	4.750	3.928	JJ	580,424	1,258,750	05/31/2016	07/15/2045
91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	18,089,782	121.8890	22,010,716	18,058,000	18,088,018	0	(697)	0	0	4.200	4.189	JJ	349,723	758,436	08/28/2018	01/15/2047
91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	15,237,000	122.9440	18,441,600	15,000,000	15,220,758	0	(5,039)	0	0	4.250	4.154	AO	134,583	637,500	08/22/2018	04/15/2047
91324P-DU-3	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	13,254,248	115.8660	15,410,178	13,300,000	13,256,209	0	888	0	0	3.700	3.719	FA	185,904	492,100	07/23/2019	08/15/2049
91324P-EA-6	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	10,515,700	103.9610	10,396,100	10,000,000	10,512,492	0	(3,208)	0	0	3.125	2.901	MN	39,931	156,250	07/21/2021	05/15/2060
91324P-ED-0	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	999,910	101.7510	1,017,510	1,000,000	999,901	0	(9)	0	0	2.300	2.301	MN	2,939	11,244	05/17/2021	05/15/2031
91324P-EE-8	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	149,355	104.7710	157,157	150,000	149,366	0	11	0	0	3.050	3.079	MN	585	2,237	05/17/2021	05/15/2041
91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE			2	1.F FE	24,476,104	108.6120	26,756,566	24,635,000	24,477,363	0	1,258	0	0	3.250	3.284	MN	102,304	391,423	05/17/2021	05/15/2051
91327A-AA-0	UNITI GROUP INC/UNITI FIBER HO CORPORATE			2	4.B FE	12,543,325	104.3060	12,386,338	11,875,000	12,414,688	0	(128,637)	0	0	7.875	2.707	FA	353,281	0	12/20/2021	02/15/2025
913543-C*-3	Universal Forest Products Senior Note				2.B	10,000,000	102.2480	10,224,759	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	389,000	12/17/2012	12/19/2022
913543-C@-1	Universal Forest Products Senior Note				2.B	22,000,000	105.2510	23,155,208	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
913543-D#-8	Universal Forest Products Sr. Unsecured				2.B	43,400,000	100.2210	43,495,955	43,400,000	43,400,000	0	0	0	0	3.080	3.080	FA	523,549	1,336,720	08/10/2020	08/10/2033
913543-D@-0	Universal Forest Products Sr. Unsecured				2.B	1,350,000	100.2110	1,352,842	1,350,000	1,350,000	0	0	0	0	3.040	3.040	FA	16,074	41,040	08/10/2020	08/10/2032
913543-E*-1	Universal Forest Products Sr. Unsecured				2.B	1,850,000	99.8240	1,846,746	1,850,000	1,850,000	0	0	0	0	3.150	3.150	FA	22,824	58,275	08/10/2020	08/10/2035
914906-AU-6	UNIVISION COMMUNICATIONS CORPORATE			2	4.B FE	806,250	107.6570	807,428	750,000	799,433	0	(6,817)	0	0	6.625	4.081	JD	4,141	24,844	08/02/2021	06/01/2027
91529Y-AJ-5	UNUM GROUP CORPORATE				2.C FE	6,360,076	122.8420	6,653,135	5,416,000	6,270,881	0	(24,670)	0	0	5.750	4.559	FA	117,648	311,420	03/26/2018	08/15/2042
91529Y-AK-2	UNUM GROUP CORPORATE				2.C FE	9,725,730	105.5860	9,962,039	9,435,000	9,546,188	0	(47,890)	0	0	4.000	3.439	MS	111,123	377,400	01/22/2018	03/15/2024
91529Y-AL-0	UNUM GROUP CORPORATE				2.C FE	4,028,165	106.8220	4,247,243	3,976,000	4,003,546	0	(6,590)	0	0	3.875	3.679	MN	23,966	154,070	01/18/2018	11/05/2025
91529Y-AN-6	UNUM GROUP CORPORATE			2	2.B FE	17,983,811	110.6700	19,156,977	17,310,000	17,846,647	0	(64,526)	0	0	4.000	3.509	JD	30,773	692,400	12/26/2019	06/15/2029
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note				1.C	15,354,340	121.1700	18,604,920	15,354,340	15,354,340	0	0	0	0	4.660	4.705	MON	31,801	715,512	08/26/2014	07/15/2045
91606*-AA-5	Upper Michigan Energy Res Corp Sr. Unsec				2.B YE	734,592	100.9660	714,321	707,489	733,576	0	(1,017)	0	0	3.260	2.723	FA	7,880	0	09/01/2021	08/28/2029
91803*-AP-3	Utilities, Inc. Collateral Trust Notes				2.B	2,258,068	123.0300	2,356,062	1,915,031	2,124,969	0	(10,846)	0	0	6.580	4.745	JJ	56,704	126,009	01/01/2013	07/21/2036
918204-AT-5	V F CORP CORPORATE				2.A FE	3,975,640	136.2100	5,448,400	4,000,000	3,981,518	0	637	0	0	6.450	6.496	MN	43,000	258,000	10/10/2007	11/01/2037
918204-AZ-1	V F CORP CORPORATE				2.A FE	37,493,250	100.4520	37,669,459	37,500,000	37,498,005	0	2,924	0	0	2.050	2.059	AO	145,208	768,750	04/21/2020	04/23/2022
91913Y-AB-6	VALERO ENERGY NOTES				2.B	16,882,972	141.8110	19,116,123	13,480,000	15,487,286	0	(179,310)	0	0	8.750	6.407	JD	52,422	1,179,500	04/03/2018	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES				2.B FE	6,016,450	137.8720	6,893,600	5,000,000	5,571,395	0	(39,238)	0	0	7.500	5.994	AO	79,167	375,000	03/18/2004	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATE				2.B FE	11,648,425	135.5950	12,501,859	9,220,000	11,289,997	0	(90,869)	0	0	6.625	4.578	JD	27,148	610,825	01/31/2018	06/15/2037
91913Y-AT-7	VALERO ENERGY CORPORATE				2.B FE	4,268,400	118.9080	4,756,320	4,000,000	4,244,205	0	(5,905)	0	0	4.900	4.474	MS	57,711	196,000	08/04/2017	03/15/2045
91913Y-AW-0	VALERO ENERGY CORPORATE			2	2.B FE	8,972,653	109.1510	9,693,700	8,881,000	8,950,058	0	(8,577)	0	0	4.000	3.870	AO	88,810	355,240	05/22/2019	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS LP CORPORATE			2	2.B FE	8,636,981	110.3790	8,823,697	7,994,000	8,447,301	0	(88,205)	0	0	4.375	3.072	JD	15,544	349,738	10/18/2019	12/15/2026
91914J-AB-8	VALERO ENERGY PARTNERS LP CORPORATE			2	2.B FE	3,034,350	110.9570	3,328,710	3,000,000	3,024,454	0	(3,531)	0	0	4.500	4.343	MS	39,750	135,000	01/31/2019	03/15/2028
92203#-AW-8	The Vanguard Group Inc. Sr. Unsecured				1.G	62,600,000	95.7520	59,940,937	62,600,000	62,600,000	0	0	0	0	2.670	2.670	FA	598,926	1,685,349	08/19/2020	08/22/2040
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not				2.A	349,687	104.1980	347,305	333,312	337,779	0	(2,221)	0	0	3.720	2.998	JD	896	12,399	04/01/2016	12/05/2023
92241*-AF-3	Vector Pipeline LP Series E Senior Note				1.G YE	553,497	103.2940	555,402	537,692	557,129	0	3,633	0	0	5.050	1.083	MJSD	2,263	13,577	08/31/2021	12/01/2022
92241*-AG-1	Vector Pipeline LP Senior Note				1.G YE	1,000,000	102.5730	1,025,733	1,000,000	1,000,000	0	0	0	0	3.740	3.757	MJSD	3,117	37,400	12/02/2013	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note				1.G YE	3,685,481	103.2940	3,806,882	3,685,481	3,685,481	0	0	0	0	3.500	3.514	MJSD	10,749	128,992	12/02/2013	06/01/2026
92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORPORATE			2	2.A FE	505,676	117.5860	596,161	507,000	505,865	0	28	0	0	4.375	4.390	FA	9,242	22,181	04/27/2015	02/01/2045
92343V-AF-1	Verizon Communications CORPORATE				2.A FE	11,877,270	136.1380	16,336,560	12,000,000	11,909,659	0	3,385	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	Verizon Communications CORPORATE				2.A FE	4,515,525	138.8430	6,247,935	4,500,000	4,511,262	0	(406)	0	0	6.400	6.374	FA	108,800	288,000	02/07/2008	02/15/2038
92343V-BE-3	Verizon Communications CORPORATE				2.A FE	715,107	124.1420	864,028	696,000	712,485	0	(504)	0	0	4.750	4.567	MN	5,510	33,060	04/01/2016	11/01/2041
92343V-BS-2	Verizon Communications CORPORATE				2.A FE	42,625,045	135.9680	57,717,056	42,449,000	42,573,909	0	(8,554)	0	0	6.400	6.360	MS	799,928	2,716,736	04/01/2016	09/15/2033
92343V-BT-0	Verizon Communications CORPORATE				2.A FE	83,553,297	156.9880	124,689,289	79,426,000	82,993,676	0	(84,644)	0	0	6.550	6.162	MS	1,531,819	5,202,403	04/01/2016	09/15/2043
92343V-CM-4	Verizon Communications CORPORATE				2.A FE	30,155,783	137.2920	38,293,485	27,892,000	30,068,288	0	(28,944)	0	0	5.012	4.549	FA	504,814	1,397,947	04/09/2019	08/21/2054
92343V-CQ-5	Verizon Communications CORPORATE			2	2.A FE	1,957,212	116.6680	2,240,026	1,920,000	1,947,267	0	(1,658)	0	0	4.400	4.250	MN	14,080	84,480	04/27/2015	11/01/2034
92343V-CX-0	Verizon Communications CORPORATE				2.A FE	34,042,675	125.7660	45,215,392	35,952,000	34,213,914	0	28,663	0	0	4.522	4.839	MS	478,693	1,625,749	03/22/2019	09/15/2048
92343V-CZ-5	Verizon Communications CORPORATE				2.A FE	42,532,245	131.2660	55,732,918	42,458,000	42,562,579	0	(5,051)	0	0	4.672	4.648	MS	584,071	1,983,638	05/28/2019	03/15/2055

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-DS-0	Verizon Communications CORPORATE				2.A FE	12,291,508	133.7390	15,755,792	11,781,000	12,267,925	0	(9,076)	0	0	5.012	4.736	AO	124,653	703,285	04/05/2019	04/15/2049
92343V-EK-6	Verizon Communications CORPORATE				2.A FE	35,175,140	126.4100	35,430,195	28,028,000	33,130,188	0	(590,156)	0	0	6.800	3.919	MN	317,651	1,905,904	05/10/2018	05/01/2029
92343V-FD-1	Verizon Communications CORPORATE			2	2.A FE	8,255,505	115.1680	8,689,426	7,545,000	8,250,639	0	(4,866)	0	0	4.000	3.461	MS	82,995	217,600	09/14/2021	03/22/2050
92343V-FU-3	Verizon Communications CORPORATE			2	2.A FE	8,320,027	95.3380	8,180,000	8,580,000	8,321,722	0	1,695	0	0	2.875	3.032	MN	28,094	123,338	09/14/2021	11/20/2050
92343V-FW-9	Verizon Communications CORPORATE			2	2.A FE	28,980,300	95.2260	29,187,721	30,651,000	28,993,670	0	13,370	0	0	2.987	3.245	AO	155,134	457,773	09/14/2021	10/30/2056
92343V-GB-4	Verizon Communications CORPORATE			2	2.A FE	23,179,677	108.1050	23,020,960	21,295,000	23,165,867	0	(13,810)	0	0	3.550	3.086	MS	207,892	377,986	09/14/2021	03/22/2051
92343V-GJ-7	Verizon Communications CORPORATE			2	2.A FE	751,897	101.1490	763,675	755,000	752,094	0	197	0	0	2.550	2.597	MS	5,348	9,573	03/11/2021	03/21/2031
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2.A FE	4,964,300	133.7270	6,686,350	5,000,000	4,975,739	0	1,101	0	0	5.850	5.901	MS	86,125	292,500	09/08/2005	09/15/2035
924172-E@-4	Vermont Electric Power Co, Inc Senior No				1.F	6,305,600	120.7220	7,612,244	6,305,600	6,305,600	0	0	0	0	6.260	6.308	JAJO	98,683	394,731	03/04/2004	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT				2.B FE	61,306,203	138.6540	75,566,430	54,500,000	57,975,816	0	(295,660)	0	0	7.875	6.868	JJ	1,800,203	4,291,875	08/05/2005	07/30/2030
925524-AX-8	VIACOM INC CORPORATE				2.B FE	27,761,557	143.3320	37,544,384	26,194,000	27,334,308	0	(54,211)	0	0	6.875	6.382	AO	305,142	1,800,838	04/11/2012	04/30/2036
92553P-AU-6	VIACOM INC CL B CORPORATE			2	2.B FE	4,576,523	135.5590	5,804,636	4,282,000	4,535,007	0	(6,964)	0	0	5.850	5.364	MS	83,499	250,497	12/07/2015	09/01/2043
92556V-AF-3	Viatrus Inc CORPORATE			2	2.C FE	43,357,312	107.1250	42,528,625	39,700,000	43,346,005	0	(11,307)	0	0	4.000	3.483	JD	39,700	794,000	12/07/2021	06/22/2050
92564R-AA-3	VICI PROPERTIES LP/VICI NOTE C CORPORATE			2	3.B FE	1,683,906	104.1330	1,692,161	1,625,000	1,673,855	0	(10,051)	0	0	4.250	3.162	JD	5,755	69,063	05/11/2021	12/01/2026
92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORPORATE			2	3.B FE	1,047,500	106.4840	1,064,840	1,000,000	1,043,277	0	(4,223)	0	0	4.625	3.787	JD	3,854	46,250	05/07/2021	12/01/2029
927804-FA-7	Virginia Electric Power CORPORATE				2.A FE	10,013,800	136.7020	13,670,200	10,000,000	10,009,020	0	(423)	0	0	6.000	5.990	JJ	276,667	600,000	01/20/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				2.A FE	23,568,294	137.5830	31,513,386	22,905,000	23,404,814	0	(25,250)	0	0	6.000	5.761	MN	175,605	1,374,300	04/27/2015	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				2.A FE	29,275,862	143.5420	36,854,409	25,675,000	28,387,595	0	(106,045)	0	0	6.350	5.354	MN	140,392	1,630,363	04/29/2011	11/30/2037
927804-FG-4	Virginia Electric Power CORPORATE				2.A FE	1,638,796	176.9310	1,737,462	982,000	1,513,789	0	(21,057)	0	0	8.875	4.321	MN	11,136	87,153	04/27/2015	11/15/2038
927804-FL-3	Virginia Electric Power CORPORATE			2	2.A FE	1,271,789	115.2290	1,379,288	1,197,000	1,261,607	0	(2,089)	0	0	4.000	3.625	JJ	22,078	47,880	09/20/2016	01/15/2043
927804-FP-4	Virginia Electric Power CORPORATE			2	2.A FE	1,994,760	124.3230	2,486,460	2,000,000	1,995,570	0	114	0	0	4.650	4.666	FA	35,133	93,000	10/02/2013	08/15/2043
927804-FQ-2	Virginia Electric Power CORPORATE			2	2.A FE	4,915,052	104.2460	5,134,116	4,925,000	4,922,471	0	1,069	0	0	3.450	3.474	FA	64,189	169,913	02/04/2014	02/15/2024
927804-FR-0	Virginia Electric Power CORPORATE			2	1.F FE	18,094,665	122.8070	21,466,664	17,480,000	18,042,063	0	(16,203)	0	0	4.450	4.219	FA	293,858	777,860	03/30/2020	02/15/2044
927804-FT-6	Virginia Electric Power CORPORATE			2	2.A FE	18,530,989	119.4120	22,659,621	18,976,000	18,585,831	0	9,359	0	0	4.200	4.340	MN	101,838	796,992	09/15/2017	05/15/2045
927804-FW-9	Virginia Electric Power CORPORATE			2	2.A FE	9,737,564	116.6950	11,275,071	9,662,000	9,730,978	0	(1,849)	0	0	4.000	3.952	MN	49,384	386,480	09/15/2017	11/15/2046
927804-FX-7	Virginia Electric Power CORPORATE			2	2.A FE	2,358,706	108.1350	2,400,597	2,220,000	2,319,493	0	(18,618)	0	0	3.500	2.532	MS	22,878	77,700	11/07/2019	03/15/2027
927804-FZ-2	Virginia Electric Power CORPORATE			2	2.A FE	7,582,105	109.7010	7,310,475	6,664,000	7,529,017	0	(53,088)	0	0	3.800	1.526	AO	63,308	126,616	08/18/2021	04/01/2028
927804-GA-6	Virginia Electric Power CORPORATE			2	1.F FE	522,034	128.6080	675,192	525,000	522,170	0	52	0	0	4.600	4.635	JD	2,013	24,150	11/26/2018	12/01/2048
927804-GC-2	Virginia Electric Power CORPORATE			2	2.A FE	5,690,812	107.7800	5,771,619	5,355,000	5,686,835	0	(3,977)	0	0	3.300	2.968	JD	14,726	88,358	06/24/2021	12/01/2049
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf				1.F PL	21,709,097	107.2210	23,276,781	21,709,097	21,709,097	0	0	0	0	3.930	3.948	MJSD	2,370	853,168	08/22/2014	06/30/2030
92826C-AC-6	Visa Inc CORPORATE			2	1.D FE	9,729,331	101.8310	9,740,135	9,565,000	9,585,855	0	(25,805)	0	0	2.800	2.520	JD	12,647	267,820	02/08/2016	12/14/2022
92826C-AE-2	Visa Inc CORPORATE			2	1.D FE	5,267,610	119.9050	6,235,060	5,200,000	5,253,547	0	(3,014)	0	0	4.150	4.049	JD	10,191	215,800	12/07/2016	12/14/2035
92826C-AF-9	Visa Inc CORPORATE			2	1.D FE	7,852,547	126.2000	9,386,756	7,438,000	7,820,041	0	(9,747)	0	0	4.300	3.962	JD	15,103	319,834	08/29/2018	12/14/2045
92826C-AH-5	Visa Inc CORPORATE			2	1.D FE	190,952	105.7740	211,548	200,000	193,728	0	981	0	0	2.750	3.358	MS	1,619	5,500	01/25/2019	09/15/2027
92826C-AL-6	Visa Inc CORPORATE			2	1.D FE	18,857,200	101.6390	19,158,952	18,850,000	18,855,198	0	(1,229)	0	0	1.900	1.893	AO	75,609	358,150	07/15/2020	04/15/2027
92826C-AQ-5	Visa Inc CORPORATE			2	1.D FE	1,996,599	88.2540	1,888,636	2,140,000	2,001,180	0	3,388	0	0	2.000	2.311	FA	16,169	42,562	08/18/2020	08/15/2050
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE			2	3.B FE	12,435,000	103.3960	12,407,520	12,000,000	12,370,856	0	(64,144)	0	0	5.625	3.189	FA	255,000	0	10/15/2021	02/15/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPORATE			2	3.B FE	2,483,125	100.3770	2,509,425	2,500,000	2,483,380	0	255	0	0	4.375	4.482	MN	18,229	51,953	10/26/2021	05/01/2029
928538-AA-1	Vitro Flat Glass LLC Sr. Unsecured				3.A	58,850,857	97.1940	57,305,205	58,959,524	58,857,222	0	6,365	0	0	2.800	2.840	MJSD	4,586	1,479,316	09/01/2021	12/30/2026
928538-AB-9	Vitro Flat Glass LLC Sr. Unsecured				3.A	34,550,000	96.4890	33,336,995	34,550,000	34,550,000	0	0	0	0	3.430	3.430	MJSD	3,292	1,185,065	12/30/2020	12/30/2030
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE				2.A FE	59,967,600	100.7320	60,439,049	60,000,000	59,991,442	0	15,020	0	0	2.900	2.928	MN	232,000	1,740,000	05/06/2020	05/13/2022
929160-AV-1	VULCAN MATLS CO CORPORATE			2	2.B FE	53,191,344	123.0200	53,529,693	43,513,000	53,109,121	0	(78,460)	0	0	4.500	3.204	JD	87,026	1,140,278	12/09/2021	06/15/2047
929160-AY-5	VULCAN MATLS CO CORPORATE			2	2.B FE	19,551,148	126.3910	19,724,579	15,606,000	19,506,319	0	(44,715)	0	0	4.700	3.252	MS	244,494	307,944	12/03/2021	03/01/2048
929160-AZ-2	VULCAN MATLS CO CORPORATE			2	2.B FE	4,395,960	107.9170	4,316,680	4,000,000	4,341,583	0	(37,530)	0	0	3.500	2.345	JD	11,667	140,000	07/14/2020	06/01/2030
92943G-AC-5	WR GRACE HOLDINGS LLC CORPORATE				4.B FE	2,911,563	105.2590	2,894,623	2,750,000	2,908,198	0	(3,364)	0	0	5.625	3.413	AO	38,672	0	12/07/2021	10/01/2024
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No				1.F	863,924	106.0870	916,512	863,924	863,924	0	0	0	0	5.560	5.607	JAJO	8,006	47,901	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No				1.F	617,089	106.0870	654,652	617,089	617,089	0	0	0	0	5.560	5.607	JAJO	5,718	34,215	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No				1.F	987,342	106.0870	1,047,442	987,342	987,342	0	0	0	0	5.560	5.605	JAJO	9,149	54,744	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No				1.F	2,742,999	106.5280	2,922,068	2,742,999	2,742,999	0	0	0	0	5.250	5.290	JAJO	24,001	143,607	07/20/2005	07/20/2025
92968*-AB-3	Wd-40 Company Sr. Unsecured				2.C	7,340,549	98.2840	7,187,112	7,312,571	7,339,173	0	(1,376)	0	0	2.500	2.433	MN	23,360	91,407	09/01/2021	11/15/2027
92968*-AC-1	Wd-40 Company Sr. Unsecured				2.C	21,000,000	96.6220	20,290,559	21,000,000	21,000,000	0	0	0	0	2.690	2.690	MN	72,182	635,513	09/30/2020	11/15/2030
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				2.A FE	185,818	135.0760	195,860	145,000	176,717	0	(1,518)	0	0	5.850	3.916	FA	3,534	8,483	04/27/2015	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE				2.A FE	43,963,503	145.8050	50,896,151	34,907,000	42,484,342	0	(326,419)	0	0	6.600	4.630	JJ	1,062,336	2,303,862	02/12/2020	01/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				2.B FE	5,811,000	116.5790	6,994,740	6,000,000	5,949,698	0	11,211	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AM-4	WACHOVIA CORP BOND				2.B FE	5,409,486	127.0690	6,957,028	5,475,000	5,438,951	0	1,318	0	0	5.500	5.562	FA	125,469	301,125	04/27/2015	08/01/2035
93045#-AF-5	Wagner Equipment Company Senior Note				2.C	1,000,000	101.0600	1,010,597	1,000,000	1,000,000	0	0	0	0	3.510	3.509	FA	13,260	35,100	02/15/2013	02/15/2023
93105*-AR-0	Wakefern Food Corporation Sr. Secured				2.C	1,000,000	101.3170	1,013,173	1,000,000	1,000,000	0	0	0	0	3.000	3.011	MJSD	2,250	30,000	03/04/2020	03/04/2030
931142-AU-7	WAL MART STORES INC DEBENTURES				1.C FE	15,723,890	110.0490	16,854,004	15,315,000	15,368,124	0	(28,175)	0	0	6.750	6.533	AO	218,239	1,033,763	04/21/1998	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES				1.C FE	19,749,285	142.5040	24,282,682	17,040,000	18,328,824	0	(118,499)	0	0	7.550	6.341	FA	486,019	1,286,520	05/16/2002	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1.C FE	10,548,027	136.3620	11,045,322	8,100,000	10,553,081	0	(24,533)	0	0	5.250	2.551	MS	141,750	57,750	10/27/2021	09/01/2035
931142-CH-4	WAL MART STORES INC CORPORATE				1.C FE	602,520	121.0930	605,465	500,000	578,652	0	(13,760)	0	0	5.875	2.651	AO	7,017	29,375	03/30/2020	04/05/2027
931142-CK-7	WAL MART STORES INC CORPORATE				1.C FE	1,814,621	154.6340	1,999,418	1,293,000	1,701,272	0	(18,844)	0	0	6.500	3.801	FA	31,750	84,045	04/27/2015	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE				1.C FE	25,172,271	152.6760	34,123,086	22,350,000	24,588,206	0	(91,535)	0	0	6.200	5.250	AO	292,537	1,385,700	12/07/2016	04/15/2038
931142-CS-0	WAL MART STORES INC CORPORATE				1.C FE	25,271,318	143.8650	32,966,665	22,915,000	24,788,202	0	(67,126)	0	0	5.625	4.920	AO	322,242	1,288,969	01/05/2016	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1.C FE	9,846,500	132.2310	13,223,100	10,000,000	9,880,941	0	3,843	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1.C FE	3,857,228	135.5460	4,506,905	3,325,000	3,765,877	0	(15,595)	0	0	5.000	3.988	AO	30,479	166,250	12/07/2015	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE				1.C FE	13,927,413	145.8510	15,518,546	10,640,000	13,239,196	0	(89,791)	0	0	5.625	3.823	AO	126,350	598,500	04/27/2015	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE			2	1.C FE	13,195,175	122.6500	16,864,375	13,750,000	13,278,724	0	13,326	0	0	4.000	4.245	AO	122,222	550,000	11/23/2015	04/11/2043
931142-DK-6	WAL MART STORES INC CORPORATE			2	1.C FE	12,938,830	132.5250	15,770,475	11,900,000	12,798,417	0	(25,771)	0	0	4.750	4.209	AO	139,742	565,250	01/11/2016	10/02/2043
931142-DQ-3	WAL MART STORES INC CORPORATE			2	1.C FE	1,021,038	126.5940	1,265,940	1,000,000	1,018,251	0	(507)	0	0	4.300	4.171	AO	8,242	43,000	12/07/2015	04/22/2044
931142-EC-3	WAL MART STORES INC CORPORATE			2	1.C FE	37,520,959	127.4220	46,710,357	36,658,000	37,466,059	0	(17,677)	0	0	4.050	3.914	JD	8,248	1,484,649	08/30/2018	06/29/2048
931142-EE-9	WAL MART STORES INC CORPORATE			2	1.C FE	22,051,280	112.1920	23,279,840	20,750,000	21,775,331	0	(152,106)	0	0	3.700	2.816	JD	10,663	767,750	03/30/2020	06/26/2028
931142-EM-1	WAL MART STORES INC CORPORATE			2	1.C FE	28,062,908	107.2400	30,134,440	28,100,000	28,075,165	0	5,023	0	0	3.050	3.071	JJ	411,860	857,050	04/16/2019	07/08/2026
931422-AH-2	Walgreen Company CORPORATE				2.B FE	1,003,760	101.6910	1,016,910	1,000,000	1,000,297	0	(450)	0	0	3.100	3.053	MS	9,128	31,000	05/15/2013	09/15/2022
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE			2	2.B FE	67,112,283	120.6080	87,492,918	72,543,000	67,670,299	0	106,159	0	0	4.800	5.309	MN	415,913	3,482,064	02/10/2016	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE CORPORATE			2	2.B FE	6,105,150	118.6850	5,934,250	5,000,000	6,096,250	0	(8,900)	0	0	4.650	3.315	JD	19,375	116,250	09/09/2021	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE CORPORATE			2	2.B FE	6,961,058	112.5190	6,806,274	6,049,000	6,954,984	0	(6,074)	0	0	4.100	3.275	AO	52,357	124,005	09/14/2021	04/15/2050
938837-C*-0	Washington Gas Light Company Sr. Unsecur				1.G Z	8,795,000	99.6960	8,768,262	8,795,000	8,795,000	0	0	0	0	2.980	2.980	JD	11,648	0	12/15/2021	12/15/2051
93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE			2	1.G FE	10,587,500	114.3170	12,083,307	10,570,000	10,585,539	0	(393)	0	0	3.796	3.787	MS	118,142	401,237	09/14/2016	09/15/2046
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2.A FE	25,044,854	145.9140	33,020,338	22,630,000	24,013,235	0	(93,995)	0	0	7.750	6.894	MN	224,100	1,753,825	07/11/2006	05/15/2032
941848-F*-9	Waters Corp Senior Unsercured Note				2.B	765,274	105.5160	746,513	707,489	763,076	0	(2,198)	0	0	3.530	2.405	MS	7,562	12,487	09/01/2021	09/12/2029
942682-A@-4	Watson Land Company Series B Senior Note				2.C	13,477,987	115.1920	15,525,507	13,477,987	13,477,987	0	0	0	0	6.570	6.660	MON	71,332	885,504	03/16/2009	06/01/2026
94689@-AB-5	WBI Energy Transmission Sr. Unsecured				2.C	2,500,000	108.6600	2,716,495	2,500,000	2,500,000	0	0	0	0	4.480	4.480	MJSD	2,489	112,000	12/23/2015	12/23/2025
94689@-AD-1	WBI Energy Transmission Senior Unsecured				2.C	1,910,000	111.0860	2,121,745	1,910,000	1,910,000	0	0	0	0	4.180	4.202	MJSD	3,548	79,838	06/15/2018	01/31/2033
94689@-AE-9	WBI Energy Transmission Senior Unsecured				2.C	1,000,000	111.0890	1,110,894	1,000,000	1,000,000	0	0	0	0	4.170	4.170	MJSD	1,738	41,700	12/16/2019	12/16/2034
94973V-AH-0	ANTHEM INC NOTES				2.B FE	29,402,417	136.3500	40,223,250	29,500,000	29,433,416	0	3,086	0	0	5.950	5.974	JD	78,011	1,755,250	12/12/2006	12/15/2034
94973V-AL-1	ANTHEM INC CORPORATE				2.B FE	21,508,375	133.9450	29,990,286	22,390,000	21,781,654	0	26,289	0	0	5.850	6.140	JJ	603,970	1,309,815	04/18/2006	01/15/2036
94973V-AN-7	ANTHEM INC CORPORATE				2.B FE	11,179,750	141.8580	14,185,800	10,000,000	10,876,237	0	(35,188)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	ANTHEM INC CORPORATE				2.B FE	15,963,933	135.7000	20,694,250	15,250,000	15,814,122	0	(17,128)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	ANTHEM INC CORPORATE				2.B FE	2,560,714	100.9590	2,624,934	2,600,000	2,597,309	0	6,641	0	0	3.125	3.393	MN	10,382	81,250	01/26/2016	05/15/2022
94973V-AY-3	ANTHEM INC CORPORATE				2.B FE	12,837,643	124.8740	15,022,342	12,030,000	12,686,089	0	(20,017)	0	0	4.625	4.223	MN	71,094	556,388	04/27/2015	05/15/2042
94973V-BB-2	ANTHEM INC CORPORATE				2.B FE	10,017,598	125.4270	12,906,438	10,290,000	10,053,343	0	6,313	0	0	4.650	4.824	JJ	220,635	478,485	02/01/2016	01/15/2043
94973V-BK-2	ANTHEM INC CORPORATE			2	2.B FE	1,245,384	125.2410	1,431,510	1,143,000	1,231,053	0	(2,405)	0	0	4.650	4.116	FA	20,079	53,150	04/27/2015	08/15/2044
949746-JM-4	WELLS FARGO CO CORPORATE				2.A FE	361,956	129.8870	389,661	300,000	346,024	0	(2,654)	0	0	5.375	3.871	FA	6,450	16,125	04/27/2015	02/07/2035
949746-RF-0	WELLS FARGO CO				2.B FE	4,800,956	135.4650	5,432,147	4,010,000	4,693,842	0	(18,119)	0	0	5.606	4.390	JJ	103,658	224,801	04/27/2015	01/15/2044
949746-RW-3	WELLS FARGO CO CORPORATE				2.A FE	16,367,232	105.1270	17,661,336	16,800,000	16,522,378	0	58,744	0	0	3.000	3.415	AO	96,600	504,000	04/08/2019	04/22/2026
94974B-FP-0	Wells Fargo & Co NT CORPORATE				2.B FE	6,461,513	131.7620	7,432,694	5,641,000	6,350,222	0	(18,991)	0	0	5.375	4.465	MN	49,692	303,204	12/07/2015	11/02/2043
94974B-GE-4	Wells Fargo & Co NT CORPORATE				2.B FE	3,385,299	121.3590	3,901,692	3,215,000	3,362,962	0	(3,741)	0	0	4.650	4.330	MN	23,670	149,498	04/27/2015	11/04/2044
94974B-GK-0	Wells Fargo & Co NT CORPORATE				2.A FE	29,053,163	114.7860	34,206,228	29,800,000	29,146,031	0	15,805	0	0	3.900	4.042	MN	193,700	1,162,200	02/17/2021	05/01/2045
94974B-GL-8	Wells Fargo & Co NT CORPORATE				2.B FE	9,647,326	111.7760	9,836,288	8,800,000	9,426,524	0	(102,471)	0	0	4.300	2.903	JJ	167,127	378,400	10/22/2019	07/22/2027
94974B-GU-8	Wells Fargo & Co NT CORPORATE				2.B FE	6,173,581	124.7090	6,092,035	4,885,000	6,124,839	0	(31,851)	0	0	4.750	3.256	JD	15,469	232,038	06/12/2020	12/07/2046
94980V-AG-3	WELLS FARGO & CO CORPORATE				2.A FE	11,473,658	134.6520	12,207,550	9,066,000	11,060,004	0	(98,815)	0	0	5.950	3.957	FA	187,301	539,427	07/05/2017	08/26/2036
95000U-2C-6	WELLS FARGO & COMPANY CORPORATE			2	1.E FE	9,981,900	105.0800	10,508,000	10,000,000	9,991,918	0	3,606	0	0	3.750	3.790	JJ	163,542	375,000	01/16/2019	01/24/2024
95000U-2D-4	WELLS FARGO & COMPANY CORPORATE			2	2.A FE	2,295,906	111.9390	2,574,597	2,300,000	2,296,883	0	366	0	0	4.150	4.172	JJ	41,627	95,450	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & COMPANY CORP FLOATER			2	1.E FE	35,448,900	105.5750	36,951,250	35,000,000	35,136,515	0	(130,995)	0	0	3.196	2.813	JD	43,501	1,118,600	08/28/2019	06/17/2027
95000U-2G-7	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	4,484,880	104.0740	4,683,330	4,500,000	4,477,950	0	(8,208)	0	0	2.879	2.822	AO	21,952	129,555	11/05/2019	10/30/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	85,761,198	136.9120	87,655,170	64,023,000	85,527,784	0	(233,414)	0	0	5.013	3.196	AO	775,623	1,268,866	10/29/2021	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	17,595,228	102.5150	18,129,778	17,685,000	17,597,350	0	328	0	0	3.068	3.085	AO	91,936	541,042	05/26/2021	04/30/2041
950402-AP-9	WELLTOWER INC CORPORATE			2	2.A FE	2,024,620	101.3350	2,026,700	2,000,000	2,024,498	0	(122)	0	0	2.750	2.607	JJ	6,417	0	12/09/2021	01/15/2032
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE			2	3.C FE	8,407,101	106.0000	8,316,760	7,846,000	8,278,678	0	(123,525)	0	0	7.125	2.684	JD	24,846	295,937	12/14/2021	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE			2	3.C FE	1,271,198	109.9520	1,251,254	1,138,000	1,246,842	0	(24,355)	0	0	7.250	2.943	JD	3,667	77,503	08/02/2021	06/15/2028
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				1.G	9,781,059	109.5560	10,279,542	9,382,952	9,759,489	0	(21,570)	0	0	4.020	3.195	JJ	184,406	248,635	09/01/2021	07/05/2027
95583#-AC-5	West Shore Pipe Line Company Senior Note				2.B	15,000,000	105.9470	15,891,984	15,000,000	15,000,000	0	0	0	0	4.110	4.110	MJSD	34,250	616,500	12/11/2014	12/11/2024
95709T-AH-3	Westar Energy Inc CORPORATE			2	1.F FE	12,515,579	116.4030	14,474,713	12,435,000	12,497,258	0	(2,451)	0	0	4.125	4.084	MS	170,981	512,944	11/19/2015	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			2	1.F FE	15,543,378	117.9700	18,531,907	15,709,000	15,565,188	0	3,809	0	0	4.100	4.163	AO	161,017	644,069	12/23/2016	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE			2	1.F FE	22,178,076	119.7720	25,740,201	21,491,000	22,098,802	0	(18,277)	0	0	4.625	4.412	MS	331,320	993,959	08/28/2018	09/01/2043
95709T-AL-4	Westar Energy Inc CORPORATE			2	1.F FE	1,174,988	105.4690	1,239,261	1,175,000	1,174,981	0	(1)	0	0	3.250	3.250	JD	3,182	38,188	11/05/2015	12/01/2025
95709T-AM-2	Westar Energy Inc CORPORATE			2	1.F FE	12,548,844	119.4400	13,850,302	11,596,000	12,449,895	0	(23,465)	0	0	4.250	3.765	JD	41,069	492,830	01/09/2020	12/01/2045
95709T-AN-0	Westar Energy Inc CORPORATE			2	1.F FE	11,415,891	103.6320	11,826,484	11,412,000	11,431,376	0	(5,040)	0	0	2.550	2.501	JJ	145,503	291,006	12/09/2019	07/01/2026
95709T-AP-5	Westar Energy Inc CORPORATE			2	1.F FE	4,119,688	105.4880	4,050,739	3,840,000	4,061,656	0	(42,413)	0	0	3.100	1.874	AO	29,760	119,040	08/06/2020	04/01/2027
95709T-AQ-3	Westar Energy Inc CORPORATE			2	1.F FE	1,239,075	104.3570	1,304,463	1,250,000	1,239,576	0	227	0	0	3.250	3.296	MS	13,542	40,625	08/12/2019	09/01/2049
957674-AD-6	WESTERN ATLAS INC DEBENTURES				1.G FE	9,746,800	116.1720	11,617,200	10,000,000	9,947,480	0	18,147	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
95906#-AQ-4	Western Oilfields Supply Co. Senior Note				3.B	5,040,000	103.9030	5,236,730	5,040,000	5,040,000	0	0	0	0	4.350	4.373	FMAN	26,796	219,240	05/17/2013	05/19/2025
95906#-AR-2	Western Oilfields Supply Co. Senior Note				3.B	6,466,338	103.9290	6,538,620	6,291,408	6,481,289	0	14,951	0	0	4.130	2.683	MJSD	20,931	178,622	09/01/2021	09/02/2025
961548-AV-6	WESTROCK MWV LLC BOND				2.B FE	6,398,100	138.1180	6,215,310	4,500,000	6,342,207	0	(55,893)	0	0	8.200	2.538	JJ	170,150	0	09/21/2021	01/15/2030
961548-AY-0	WESTROCK MWV LLC DEBENTURES				2.B FE	24,122,179	140.8320	31,363,286	22,270,000	23,285,894	0	(76,527)	0	0	7.950	7.256	FA	668,842	1,770,465	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2.B FE	6,417,730	120.5270	6,628,985	5,500,000	5,737,298	0	(68,065)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	8,486,714	118.4000	8,880,000	7,500,000	7,735,862	0	(64,099)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	3,849,597	126.3400	4,941,157	3,911,000	3,887,339	0	3,152	0	0	6.950	7.077	AO	67,954	271,815	10/07/1997	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	9,921,923	140.8290	12,780,232	9,075,000	9,623,356	0	(39,883)	0	0	7.375	6.523	MS	197,066	669,281	04/27/2015	03/15/2032
96301#-AD-2	Wheeler Machinery Co. Senior Unsecured N				3.A	1,080,000	106.5490	1,150,724	1,080,000	1,080,000	0	0	0	0	4.150	4.150	JJ	21,290	44,820	01/10/2018	01/10/2030
96301#-AE-0	Wheeler Machinery Co. Senior Unsecured N				3.A	3,550,000	108.6850	3,858,327	3,550,000	3,550,000	0	0	0	0	4.330	4.330	FA	58,497	153,715	08/14/2019	08/14/2031
96301#-AF-7	Wheeler Machinery Co. Senior Unsecured				3.A	5,300,000	111.7700	5,923,827	5,300,000	5,300,000	0	0	0	0	4.630	4.630	FA	93,385	245,390	08/14/2019	08/14/2034
96316#-AC-7	Wheeling Power Company Senior Unsecured				1.G	3,361,522	105.1280	3,296,338	3,135,544	3,342,018	0	(19,504)	0	0	3.700	1.706	JD	9,668	59,429	09/01/2021	06/01/2025
963320-AX-4	WHIRLPOOL CORP CORPORATE			2	2.B FE	2,220,877	123.9360	2,168,880	1,750,000	2,217,804	0	(3,073)	0	0	4.600	3.152	MN	10,286	40,250	09/14/2021	05/15/2050
96354#-AA-4	White Castle System, Inc. Senior Secured				3.C	5,500,000	103.3820	5,686,033	5,500,000	5,500,000	0	0	0	0	5.970	6.013	FMAN	46,516	328,350	08/14/2013	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured				3.C	5,728,000	103.5660	5,932,287	5,728,000	5,728,000	0	0	0	0	4.950	4.980	MJSD	12,602	283,536	12/15/2017	12/15/2027
96608#-AA-8	Whitestone REIT Op Part LP Senior Unsecu				3.C YE	2,950,000	108.1130	3,189,323	2,950,000	2,950,000	0	0	0	0	5.090	5.121	MJSD	3,754	150,155	03/22/2019	03/22/2029
96926G-AF-0	RICE UNIV CORPORATE				1.A FE	3,006,351	97.1500	2,931,987	3,018,000	3,006,348	0	(2)	0	0	2.598	2.618	MN	10,019	0	12/02/2021	05/15/2050
96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE			2	3.B FE	8,635,125	103.3460	8,577,718	8,300,000	8,575,946	0	(54,529)	0	0	5.625	2.987	MS	137,469	112,500	12/08/2021	03/15/2027
969457-BM-1	WILLIAMS COS INC CORP				2.B FE	1,125,000	148.3720	1,483,720	1,000,000	1,078,482	0	(4,956)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96949L-AC-9	WILLIAMS PRTNRS CORPORATE			2	2.B FE	4,877,074	123.7340	6,310,434	5,100,000	4,886,214	0	1,414	0	0	5.100	5.355	MS	76,585	260,100	05/31/2017	09/15/2045
96949L-AE-5	WILLIAMS PRTNRS CORPORATE			2	2.B FE	1,582,289	122.0980	1,941,358	1,590,000	1,582,657	0	135	0	0	4.850	4.881	MS	25,705	77,115	02/26/2018	03/01/2048
96950F-AF-1	WILLIAMS PRTNRS CORPORATE				2.B FE	2,731,846	135.7170	3,148,634	2,320,000	2,687,964	0	(12,130)	0	0	6.300	4.969	AO	30,856	146,160	02/14/2018	04/15/2040
96950F-AK-0	WILLIAMS PRTNRS CORPORATE			2	2.B FE	7,433,851	131.4550	8,946,827	6,806,000	7,385,433	0	(14,827)	0	0	5.800	5.136	MN	50,440	394,748	06/26/2020	11/15/2043
96950F-AN-4	WILLIAMS PRTNRS CORPORATE			2	2.B FE	23,778,117	124.4840	28,138,363	22,604,000	23,668,533	0	(27,236)	0	0	5.400	5.037	MS	396,700	1,220,616	12/21/2017	03/04/2044
96950F-AP-9	WILLIAMS PRTNRS CORPORATE			2	2.B FE	3,015,120	120.0640	3,601,920	3,000,000	3,013,809	0	(333)	0	0	4.900	4.866	JJ	67,783	147,000	05/31/2017	01/15/2045
970648-AG-6	WILLIS NORTH AMERICA INC CORPORATE			2	2.B FE	11,256,085	111.9600	10,445,868	9,330,000	10,929,515	0	(232,636)	0	0	4.500	1.686	MS	123,623	419,850	07/31/2020	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC CORPORATE			2	2.B FE	9,904,261	102.7600	9,241,207	8,993,000	9,768,486	0	(96,717)	0	0	2.950	1.713	MS	78,114	265,294	07/31/2020	09/15/2029
970648-AK-7	WILLIS NORTH AMERICA INC CORPORATE			2	2.B FE	2,155,640	109.1600	2,183,200	2,000,000	2,153,564	0	(2,077)	0	0	3.875	3.438	MS	22,819	38,750	05/19/2021	09/15/2049
97314*-AA-5	Winco Foods, LLC Sr. Unsecured				1.F YE	16,784,868	102.7030	17,209,894	16,757,000	16,784,168	0	(700)	0	0	3.000	2.955	JAJO	106,128	475,540	12/01/2021	04/15/2028
97314*-AB-3	Winco Foods, LLC Sr. Unsecured				1.F YE	41,346,002	102.7030	42,412,797	41,296,667	41,344,764	0	(1,239)	0	0	3.000	2.971	JAJO	261,546	1,190,800	12/01/2021	04/15/2028
97424*-AA-2	Winmark Corporation Senior Secured Note				3.B	2,362,307	104.8810	2,477,610	2,362,307	2,362,307	0	0	0	0	5.500	5.536	FMAN	16,963	129,927	05/14/2015	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note				2.C	3,339,286	103.1090	3,443,099	3,339,286	3,339,286	0	0	0	0	4.510	4.509	FA	58,567	150,602	02/11/2014	02/11/2024
97654M-AA-4	WIPRO IT SERVICES LLC CORPORATE			2	1.G FE	7,116,999	97.9910	6,999,497	7,143,000	7,119,612	0	2,612	0	0	1.500	1.576	JD	2,381	53,573	06/16/2021	06/23/2026
976656-BW-7	WISCONSIN ELEC POWER NOTES				1.G FE	9,353,475	128.7090	10,227,217	7,946,000	8,915,142	0	(65,069)	0	0	5.625	4.260	MN	57,112	446,963	04/04/2014	05/15/2033
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1.G FE	5,492,570	133.2520	7,328,860	5,500,000	5,494,722	0	205	0	0	5.700	5.709	JD	26,125	313,500	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	12,605,579	108.4450	15,162,780	13,982,000	12,822,608	0	33,399	0	0	3.650	4.249	JD	22,682	510,343	11/12/2015	12/15/2042
976656-CG-1	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	15,783,654	118.6580	18,332,661	15,450,000	15,738,464	0	(8,055)	0	0	4.250	4.119	JD	54,719	656,625	01/25/2016	06/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
976656-CJ-5	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	23,284,791	118.9140	27,433,460	23,070,000	23,259,878	0	(4,837)	0	0	4.300	4.243	JD	44,089	992,010	06/29/2017	12/15/2045
976656-CM-8	WISCONSIN ELEC POWER CORPORATE			2	1.F FE	17,274,092	98.2490	16,727,875	17,026,000	17,260,689	0	(13,403)	0	0	1.700	1.469	JD	12,864	144,721	08/16/2021	06/15/2028
976657-AG-1	WEC ENERGY GROUP INC BONDS				2.A FE	9,945,700	125.5210	12,552,100	10,000,000	9,966,804	0	1,915	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1.G FE	10,489,490	140.5870	11,987,853	8,527,000	10,099,244	0	(67,595)	0	0	6.375	4.690	FA	205,359	543,596	07/30/2018	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1.G FE	16,989,830	154.1620	20,041,060	13,000,000	16,057,831	0	(109,708)	0	0	7.600	5.441	AO	247,000	988,000	01/20/2011	10/01/2038
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE			2	1.G FE	4,941,650	115.3060	5,765,300	5,000,000	4,949,283	0	1,307	0	0	4.100	4.169	AO	43,278	205,000	06/02/2015	10/15/2044
976826-BN-6	WISCONSIN PWR & LT CO CORPORATE			2	1.G FE	27,058,485	114.1530	30,256,253	26,505,000	27,038,040	0	(11,258)	0	0	3.650	3.535	AO	241,858	967,433	04/02/2020	04/01/2050
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1.F FE	24,912,750	127.4780	31,869,500	25,000,000	24,938,469	0	2,535	0	0	5.550	5.574	JD	115,625	1,387,500	12/05/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE				1.F FE	7,384,934	112.0590	9,068,935	8,093,000	7,495,225	0	17,513	0	0	3.671	4.205	JD	24,758	297,094	12/19/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE			2	1.F FE	27,345,152	127.2460	33,974,682	26,700,000	27,272,563	0	(15,330)	0	0	4.752	4.594	MN	211,464	1,268,784	08/29/2018	11/01/2044
97805*-AK-9	Wolverine Pipe Line Company Senior Note				2.A	14,719,486	101.3010	14,688,639	14,500,000	14,713,348	0	(6,138)	0	0	2.750	2.214	FMAN	65,351	0	12/01/2021	11/02/2026
97806*-AA-0	Wolverine Power Cooperative Series A Sen				1.F	5,888,889	133.9340	7,887,230	5,888,889	5,888,889	0	0	0	0	7.250	7.359	MON	35,579	426,945	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen				1.F	10,724,123	123.4210	12,070,616	9,780,004	10,515,100	0	(32,530)	0	0	5.780	4.718	MON	47,107	565,284	03/15/2016	12/01/2039
978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE			2	3.C FE	1,067,500	96.8440	1,041,073	1,075,000	1,067,646	0	146	0	0	4.000	4.105	FA	14,931	0	10/25/2021	08/15/2029
980745-G#-4	Woodward, Inc. Senior Unsecured Note				2.C	1,000,000	113.3280	1,133,285	1,000,000	1,000,000	0	0	0	0	4.610	4.610	MN	3,970	46,100	05/31/2018	05/30/2033
98180#-AC-6	Worthington Armstrong Venture Senior Uns				2.C	26,450,000	109.1600	28,872,848	26,450,000	26,450,000	0	0	0	0	4.790	4.790	JAJO	253,391	1,266,955	10/19/2018	10/19/2028
98180#-AE-2	Worthington Armstrong Venture Sr. Unsecu				2.C	9,319,764	98.8860	9,215,921	9,319,764	9,319,764	0	0	0	0	3.050	3.050	FMAN	28,425	213,190	02/25/2021	02/25/2029
981811-C*-1	Worthington Industries Inc. Senior Note				2.C	43,002,069	106.2020	45,003,795	42,375,699	42,953,950	0	(23,322)	0	0	4.600	4.057	FMAN	276,148	1,550,170	12/01/2021	08/12/2024
98235W-A*-1	Wright Service Corp. Sr. Secured				2.C Z	17,405,357	99.8280	17,375,494	17,405,357	17,405,357	0	0	0	0	2.250	2.257	MJSD	1,088	60,919	11/05/2021	10/02/2028
983024-AF-7	WYETH CORPORATE				1.F FE	7,839,513	110.9570	8,269,625	7,453,000	7,522,492	0	(30,668)	0	0	6.450	5.964	FA	200,299	480,719	10/16/2006	02/01/2024
983024-AG-5	WYETH CORPORATE				1.F FE	3,438,097	142.8740	4,071,909	2,850,000	3,256,322	0	(24,487)	0	0	6.500	4.910	FA	77,188	185,250	04/27/2015	02/01/2034
983024-AL-4	WYETH CORPORATE				1.F FE	31,718,834	140.8630	39,909,305	28,332,000	30,758,654	0	(127,678)	0	0	6.000	5.099	FA	642,192	1,699,920	04/27/2015	02/15/2036
983024-AN-0	WYETH CORPORATE				1.F FE	13,101,819	141.0550	18,097,357	12,830,000	13,048,630	0	(11,093)	0	0	5.950	5.763	AO	190,846	763,385	04/27/2015	04/01/2037
98313D-AU-9	WYNN LAS VEGAS CORPORATE			2	5.A FE	2,632,500	101.1890	2,959,778	2,925,000	2,872,890	0	34,405	0	0	4.250	5.575	MN	10,705	124,313	06/24/2013	05/30/2023
98385X-AJ-5	XTO ENERGY INC CORPORATE				1.D FE	9,470,250	134.2900	13,429,000	10,000,000	9,627,146	0	15,469	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1.D FE	15,879,750	145.7570	21,863,550	15,000,000	15,642,449	0	(24,212)	0	0	6.750	6.310	FA	421,875	1,012,500	10/25/2007	08/01/2037
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2.A FE	14,968,850	140.9140	21,137,100	15,000,000	14,979,083	0	846	0	0	6.500	6.515	JJ	487,500	975,000	07/24/2006	07/01/2036
98389B-AX-8	XCEL ENERGY INC. CORPORATE			2	2.A FE	1,377,775	107.4540	1,343,175	1,250,000	1,372,645	0	(2,863)	0	0	3.500	2.974	JD	3,646	43,750	02/28/2020	12/01/2049
98419M-AM-2	XYLEM INC/NY CORPORATE			2	2.B FE	20,546,545	99.3480	20,332,562	20,466,000	20,531,399	0	(10,808)	0	0	1.950	1.890	JJ	167,395	436,779	07/16/2020	01/30/2028
98954#-AC-0	Ziegler Inc Senior Note				3.B	1,000,000	108.6520	1,086,524	1,000,000	1,000,000	0	0	0	0	4.660	4.660	AO	9,579	46,600	04/22/2014	04/17/2026
98954#-AD-8	Ziegler Inc Senior Note				3.B	6,400,877	104.7570	6,378,272	6,088,644	6,393,297	0	(7,579)	0	0	3.760	2.152	MS	59,777	0	12/01/2021	03/27/2025
98971D-AB-6	ZIONS BANCORPORATION NATIONAL CORPORATE			2	2.B FE	39,355,700	103.5010	38,754,914	37,444,000	39,257,739	0	(97,961)	0	0	3.250	2.542	AO	209,582	608,465	08/17/2021	10/29/2029
98978V-AH-6	ZOETIS INC CORP			2	2.A FE	7,172,778	127.8190	8,947,330	7,000,000	7,160,082	0	(4,974)	0	0	4.700	4.523	FA	137,083	329,000	08/30/2018	02/01/2043
98978V-AM-5	ZOETIS INC CORPORATE			2	2.A FE	2,547,500	119.0790	2,548,291	2,140,000	2,544,255	0	(3,289)	0	0	3.950	2.885	MS	25,594	5,530	09/14/2021	09/12/2047
98978V-AP-8	ZOETIS INC CORPORATE			2	2.A FE	7,430,264	128.3200	8,603,856	6,705,000	7,424,593	0	(5,509)	0	0	4.450	3.766	FA	108,574	190,905	09/14/2021	08/20/2048
98978V-AT-0	ZOETIS INC CORPORATE			2	2.A FE	1,739,584	104.7750	1,728,788	1,650,000	1,738,962	0	(622)	0	0	3.000	2.723	MN	6,325	24,750	09/14/2021	05/15/2050
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un				1.G	18,955,152	101.0650	20,494,274	20,278,268	20,278,268	0	0	0	(1,539,772)	1.470	1.472	JAJO	52,166	396,535	04/28/2015	04/28/2025
G0235#-AA-4	Alsco Linen Services Limited Senior Unse				1.G	47,395,000	100.6360	48,102,975	47,799,076	47,799,076	0	0	0	(441,130)	2.670	2.669	MN	127,624	1,467,692	05/25/2018	05/25/2028
G1089#-AA-9	Baxters Food Group Limited Senior Secure				4.B YE	29,613,480	105.3410	31,194,994	29,613,480	29,613,480	0	0	0	0	8.400	6.900	JAJO	503,182	2,197,978	07/18/2016	07/18/2023
Q5657#-AA-1	Loram Pty Ltd. Sr. Unsecured				3.A	40,434,984	99.2290	43,345,633	43,682,400	43,682,400	0	0	0	(2,679,644)	2.830	2.839	FMAN	159,183	1,287,159	10/28/2019	08/15/2029
00208D-AB-7	ARC RESOURCES LTD CORP FOREIGN			2	2.B FE	134,840	102.5600	138,029	134,584	134,584	0	0	0	(256)	3.465	3.463	MS	1,444	2,333	03/04/2021	03/10/2031
00889Y-AB-7	AIMCO REALTY INVESTORS LP CORP FOREIGN			2	1.D FE	164,948	104.8230	165,971	158,334	165,442	0	(936)	0	1,303	3.043	2.245	JD	409	4,919	02/17/2021	06/01/2028
00889Y-AC-5	AIMCO REALTY INVESTORS LP Corp Foreign			2	1.D FE	113,580	106.2960	126,227	118,751	118,751	0	0	0	1,011	3.367	3.365	JD	340	4,082	12/04/2018	06/01/2027
00889Y-AD-3	AIMCO REALTY INVESTORS LP CORPORATE			2	1.D FE	151,587	102.7600	162,704	158,334	160,017	0	(204)	0	1,353	2.712	2.545	JD	365	4,384	08/15/2019	06/01/2029
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE				1.G FE	23,762	113.7530	26,675	23,450	23,450	0	0	0	200	4.065	4.065	JD	81	973	09/28/2017	12/01/2053
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE				1.G FE	23,805	113.8180	26,738	23,492	23,492	0	0	0	200	4.065	4.065	MS	319	976	09/28/2017	03/01/2054
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	8,284,736	129.9220	9,467,416	7,287,000	7,738,730	0	(51,938)	0	0	7.250	6.124	MN	88,051	528,308	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1.F FE	14,043,677	139.4930	18,996,157	13,618,000	13,849,471	0	(18,371)	0	0	7.250	6.989	MS	290,706	987,305	12/15/2005	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	14,120,636	137.9170	19,124,950	13,867,000	14,030,330	0	(9,515)	0	0	6.125	5.983	JD	37,749	849,354	04/27/2015	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	2,902,414	135.5990	4,203,569	3,100,000	2,965,767	0	6,172	0	0	5.750	6.228	JD	14,854	178,250	06/14/2006	06/01/2035
01626P-AG-1	ALIMENTATION COUCHE-TARD INC CORP FOREIG		A	2	2.B FE	8,210,636	118.7560	8,916,200	7,508,000	8,193,438	0	(16,387)	0	0	4.500	3.903	JJ	145,468	274,860	01/27/2021	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG		A	2	2.B FE	56,228,504	108.3740	56,146,402	51,808,000	56,170,238	0	(58,265)	0	0	3.800	3.329	JJ	853,105	665,969	12/09/2021	01/25/2050
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC CORP FOREIG		A	2	2.B FE	36,188,858	105.7580	36,235,864	34,263,000	36,174,951	0	(13,907)	0	0	3.625	3.321	MN	165,605	585,909	12/07/2021	05/13/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
019456-AJ-1	ALLIED PPTYS REAL ESTATE INVT CORP FOR			2	2.B FE	71,585	98.3020	70,041	71,250	71,250	0	0	0	(334)	3.095	3.095	FA	888	0	08/03/2021	02/06/2032
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN		A	2	1.C FE	25,828,810	101.5200	27,038,837	26,634,000	26,548,147	0	97,593	0	0	2.550	2.935	MN	103,762	679,167	12/13/2013	11/06/2022
06368D-JQ-8	BANK OF MONTREAL COR P Foreign				2.C FE	129,042	103.9600	139,913	134,584	134,584	0	0	0	1,146	4.300	5.161	MN	571	7,048	09/09/2020	11/26/2080
06369Z-CG-7	BANK OF MONTREAL CORP FOR			2	2.A FE	151,413	98.3550	147,943	150,418	150,418	0	0	0	(995)	1.900	0.973	JJ	1,276	0	07/15/2021	07/22/2031
06415E-4E-2	BANK OF NOVA SCOTIA DISCOUNT NOTE				1.F FE	172,416	95.9440	174,699	182,084	181,465	0	96	0	1,550	1.400	1.461	MN	430	2,733	10/07/2020	11/01/2027
06415F-FT-4	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA				1.F FE	79,541	99.0060	78,380	79,167	79,147	0	0	0	(394)	1.850	1.855	MN	342	0	10/05/2021	11/02/2026
067901-AA-6	BARRICK GOLD CORP BOND		A		2.B FE	596,984	122.3310	747,442	611,000	601,874	0	458	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN		A		2.B FE	23,820,282	129.8530	27,918,395	21,500,000	23,396,899	0	(55,993)	0	0	5.250	4.576	AO	282,188	1,128,750	01/01/2013	04/01/2042
071734-AC-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN		A	2	3.B FE	511,250	103.8840	519,420	500,000	510,944	0	(306)	0	0	5.750	4.848	FA	10,861	0	11/30/2021	08/15/2027
071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN		A	2	4.B FE	4,175,663	88.2520	3,666,871	4,155,000	4,174,276	0	(1,387)	0	0	5.250	5.160	FA	82,408	152,696	04/09/2021	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FOREIGN		A	2	4.B FE	1,175,000	88.7500	1,042,813	1,175,000	1,175,000	0	0	0	0	5.000	5.000	FA	22,194	41,125	11/18/2020	02/15/2029
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA CORP FORE		A	2	2.A FE	29,126,800	124.3840	36,382,320	29,250,000	29,133,483	0	2,262	0	0	4.464	4.490	AO	326,430	1,305,720	09/11/2018	04/01/2048
07813Z-CA-0	BELL CANADA LTD Corp Foreign			2	2.A FE	115,629	108.0890	128,356	118,751	120,309	0	(210)	0	1,015	3.800	3.563	FA	1,644	4,475	11/25/2019	08/21/2028
07813Z-CD-4	BELL CANADA LTD CORPORATE			2	2.A FE	122,304	96.1760	135,529	140,918	135,912	0	87	0	1,166	3.500	3.702	MS	1,267	4,925	05/11/2020	09/30/2050
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN			2	2.A FE	71,206	98.6130	78,069	79,167	79,047	0	11	0	674	2.500	2.520	MN	262	2,027	05/11/2020	05/14/2030
105486-AA-2	Brantgate General Partner 1 Debt in a Pr				2.C YE	76,754,373	102.7940	80,188,386	78,009,155	78,009,155	0	0	0	664,364	3.670	3.687	MJSD	7,953	2,878,796	12/20/2017	06/30/2035
11282Z-AQ-1	BROOKFIELD RENEWABLE PARTNERS CORP Forei			2	2.A FE	52,592	98.6290	54,657	55,417	55,375	0	1	0	472	3.330	3.334	FA	713	1,849	08/11/2020	08/13/2050
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP FORE		A	2	4.B FE	691,250	102.2850	715,995	700,000	691,716	0	466	0	0	4.875	5.054	FA	12,892	17,063	06/07/2021	02/15/2030
11291Z-AG-2	BROOKFIELD INFRASTRUCTURE FINA CORP FORE			2	2.A FE	60,850	98.0370	62,090	63,334	63,334	0	0	0	539	2.855	2.853	MS	604	1,808	08/27/2020	09/01/2032
116705-AK-0	Bruce Power ORP Foreign			2	2.B FE	39,536	101.8250	40,306	39,584	39,568	0	(1)	0	33	2.680	2.686	JD	32	82	11/18/2021	12/21/2028
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		A		1.G FE	16,454,815	140.7990	21,239,529	15,085,000	15,855,091	0	(57,072)	0	0	7.200	6.473	FA	410,312	1,086,120	04/27/2015	08/15/2031
124765-E*-5	CAE, Inc. Senior Note		A		2.C PL	2,733,086	102.4030	2,731,611	2,667,510	2,726,688	0	(6,398)	0	0	3.597	2.804	JJ	47,442	38,020	09/01/2021	12/27/2027
124765-H*-2	CAE, Inc. Senior Unsecured Note		A		2.C PL	24,835,000	111.2420	27,626,872	24,835,000	24,835,000	0	0	0	0	4.900	4.900	JD	84,508	1,216,915	12/06/2019	12/06/2034
12657Z-BG-7	CU INC CORP FOREIGN			2	1.G FE	122,841	115.3460	146,106	126,667	126,667	0	0	0	1,079	3.964	3.964	JJ	2,156	5,006	07/22/2015	07/27/2045
12959C-AA-7	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR			2	1.F FE	31,812	103.2280	32,689	31,667	31,667	0	0	0	(145)	3.199	3.197	AO	239	0	10/04/2021	10/07/2036
12959C-AB-5	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR			2	1.F FE	47,718	104.1540	49,473	47,500	47,500	0	0	0	(217)	3.341	3.341	AO	370	0	10/04/2021	10/07/2038
12959C-AD-1	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR			2	1.F FE	47,718	108.9020	51,729	47,500	47,500	0	0	0	(217)	3.554	3.554	AO	398	0	10/04/2021	10/07/2051
12959C-AE-9	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR			2	1.F FE	87,482	109.1260	95,031	87,084	87,084	0	0	0	(398)	3.554	3.554	AO	729	0	10/04/2021	10/07/2053
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICA		A		1.D FE	119,000,000	100.0000	119,000,000	119,000,000	119,000,000	0	0	0	0	0.240	0.290	JAJO	70,645	308,250	12/01/2020	01/03/2022
13607H-BC-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE			2	2.A FE	146,819	99.5170	157,570	158,334	158,055	0	(205)	0	1,332	2.010	1.928	JJ	1,418	3,190	07/14/2020	07/21/2030
13607H-RJ-3	CANADIAN IMPERIAL BANK CORP FOreign			2	2.A FE	143,276	98.6380	140,560	142,501	142,000	0	(457)	0	(820)	1.970	1.532	AO	1,977	1,443	04/12/2021	04/21/2031
13607H-YE-6	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		A		1.F FE	52,500,000	99.7590	52,373,609	52,500,000	52,500,000	0	0	0	0	0.470	0.470	JAJO	51,260	0	10/12/2021	10/18/2024
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1.F FE	7,475,750	130.3990	9,127,930	7,000,000	7,204,980	0	(24,643)	0	0	6.900	6.345	JJ	222,717	483,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1.F FE	21,288,453	144.0160	26,318,924	18,275,000	20,512,854	0	(103,937)	0	0	6.712	5.454	JJ	565,607	1,226,618	03/12/2014	07/15/2036
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	22,888,214	138.8490	25,524,612	18,383,000	21,516,023	0	(185,453)	0	0	6.250	4.450	FA	478,724	1,148,938	07/01/2013	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	6,221,950	140.5990	7,029,950	5,000,000	5,921,178	0	(44,759)	0	0	6.200	4.454	JD	25,833	310,000	03/20/2014	06/01/2036
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	27,083,362	143.1210	29,919,445	20,905,000	25,569,776	0	(201,404)	0	0	6.375	4.399	MN	170,289	1,332,694	12/07/2015	11/15/2037
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	8,237,268	106.4570	10,113,415	9,500,000	8,452,496	0	30,031	0	0	3.500	4.301	MN	42,486	332,500	01/19/2016	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	10,828,813	120.0570	11,771,589	9,805,000	10,753,559	0	(15,295)	0	0	4.500	3.824	MN	66,184	336,825	11/19/2021	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	6,335,094	105.8780	7,067,357	6,675,000	6,370,173	0	7,421	0	0	3.200	3.473	FA	88,407	213,600	12/07/2016	08/02/2046
136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	18,400,609	113.9130	21,352,992	18,745,000	18,433,160	0	3,776	0	0	3.650	3.734	FA	281,279	684,193	04/09/2020	02/03/2048
136375-CT-7	CANADIAN NATL RAILWAY NT CORPORATE			2	1.F FE	135,960	108.5140	154,633	142,501	141,399	0	23	0	1,205	3.600	3.645	FA	2,052	5,117	02/05/2019	02/08/2049
136375-CV-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	23,302,976	128.0750	27,113,478	21,170,000	23,190,623	0	(43,364)	0	0	4.450	3.870	JJ	421,312	942,065	04/12/2019	01/20/2049
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2.B FE	13,255,170	129.2670	17,451,045	13,500,000	13,354,435	0	8,845	0	0	5.750	5.881	MS	228,563	776,250	07/21/2004	03/15/2033
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2.B FE	13,412,619	136.8470	15,053,170	11,000,000	12,957,178	0	(59,858)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
13645R-BA-1	Canadian Pacific Railway Co DISCOUNT NOT			2	2.B FE	59,272	95.8480	60,704	63,334	62,893	0	9	0	536	3.050	3.087	MS	603	1,929	03/05/2020	03/09/2050
13645R-BB-9	Canadian Pacific Railway Co CORP FOREIGN				2.B FE	79,400	100.1520	79,287	79,167	79,167	0	0	0	(233)	1.589	1.589	MN	131	0	11/17/2021	11/24/2023
13645R-BC-7	Canadian Pacific Railway Co CORP FOREIGN			2	2.B FE	71,453	101.7000	72,462	71,250	71,228	0	(15)	0	(209)	2.540	2.325	FA	188	0	11/17/2021	02/28/2028
137576-A*-5	Canfor Corporation Senior Unsecured		A		2.C	3,860,000	106.4330	4,108,328	3,860,000	3,860,000	0	0	0	0	4.400	4.399	AO	41,988	169,840	10/02/2015	10/02/2025
14042M-AA-0	Capital Power Corporation Senior Unsecur				2.C	78,018,035	103.1470	83,349,653	80,806,710	80,806,710	0	0	0	688,189	3.850	3.851	MS	786,406	3,114,312	09/13/2016	09/14/2026
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2.C FE	1,745,863	136.3350	1,918,233	1,407,000	1,689,925	0	(9,593)	0	0	6.750	5.030	MN	12,135	94,973	04/27/2015	11/15/2039
15135U-AT-6	CENOVUS ENERGY INC DISCOUNT NOTE			2	2.C FE	166,064	104.7090	182,369	174,168	174,153	0	1	0	1,483	3.500	3.501	FA	2,455	6,075	08/05/2020	02/07/2028
18914L-AA-8	CLOVER LP DISCOUNT NOTE				2.B FE	25,914	106.8300	28,499	26,677	26,677	0	0	0	227	4.216	4.216	MS	287	1,125	10/17/2018	03/31/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18914L-AB-6	CLOVER LP DISCOUNT NOTE				2.B FE	25,620	107.1750	28,267	26,375	26,375	0	0	0	225	4.216	4.216	JD	3	1,123	10/17/2018	06/30/2034
19239C-AA-4	COGECO COMMS USA II LP COGECO COMMUNICAT			2	2.C FE	47,410	99.4520	47,240	47,500	47,500	0	0	0	90	2.991	2.988	MS	401	0	09/13/2021	09/22/2031
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		A		1.G FE	11,298,769	135.6180	11,934,384	8,800,000	10,619,515	0	(88,207)	0	0	5.950	4.074	AO	110,538	523,600	01/01/2013	10/15/2036
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN				1.G FE	219,876	121.9790	289,702	237,501	227,178	0	1,267	0	1,902	6.100	6.928	MN	1,707	14,780	09/27/2007	05/19/2028
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		3.B	1,000,000	100.8500	1,008,500	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MN	4,333	40,000	05/22/2012	05/23/2022
22576C-E#-4	Crescent Point Energy Corp Senior Note		A		3.B	4,729,057	102.1350	4,694,186	4,596,074	4,704,588	0	(24,469)	0	0	3.780	2.114	JD	9,169	86,866	09/01/2021	06/12/2023
22576C-F#-3	Crescent Point Energy Corp Senior Note		A		3.B	21,000,000	102.7940	21,586,808	21,000,000	21,000,000	0	0	0	0	3.750	3.750	JD	24,063	787,500	06/24/2014	06/20/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu		A		3.B	35,444,810	103.9810	36,333,452	34,942,444	35,419,209	0	(25,601)	0	0	4.080	3.633	AO	273,250	1,065,797	12/01/2021	04/22/2025
22576C-H#-1	Crescent Point Energy Corp Senior Unsecu		A		3.B	42,700,000	104.6420	44,682,256	42,700,000	42,700,000	0	0	0	0	4.300	4.300	AO	408,022	1,836,100	04/11/2018	04/11/2025
22576C-H*-5	Crescent Point Energy Corp Senior Unsecu		A		3.B	10,213,498	102.3860	10,457,151	10,213,498	10,213,498	0	0	0	0	4.120	4.120	AO	93,510	420,796	04/11/2018	04/11/2023
227107-AP-4	CROMBIE REAL ESTATE INV CROMBIE REAL EST			2	2.C FE	19,012	106.4760	18,545	17,417	18,511	0	(37)	0	(463)	3.917	2.638	JD	21	334	10/21/2021	06/21/2027
227107-AQ-2	CROMBIE REAL ESTATE INV REIT			2	2.C FE	7,959	99.8590	7,906	7,917	7,849	0	1	0	(111)	2.686	2.835	MS	54	0	11/18/2021	03/31/2028
227107-AR-0	CROMBIE REAL ESTATE INV Corp Foreign			2	2.C FE	7,109	100.9900	7,196	7,125	7,101	0	0	0	(9)	3.211	3.254	JJ	110	0	11/18/2021	10/09/2030
227107-AS-8	CROMBIE REAL ESTATE INV DISCOUNT NOTE			2	2.C FE	52,134	99.0570	51,758	52,250	51,935	0	3	0	(202)	3.133	3.205	FA	637	0	11/18/2021	08/12/2031
233852-AC-6	DAIMLER TRUCKS FI CANADA Corp Foreign				2.A Z	85,988	100.3270	87,368	87,084	87,070	0	0	0	1,082	1.850	1.858	JD	75	0	12/03/2021	12/15/2023
233852-AD-4	DAIMLER TRUCKS FI CANADA Corp Foreign				2.A Z	78,163	100.6000	79,642	79,167	79,147	0	0	0	984	2.140	2.148	JD	79	0	12/03/2021	12/13/2024
26153W-AF-6	DREAM INDUSTRIAL REIT DIRUCN 2.057 06/17			2	2.B FE	63,313	98.4370	60,785	61,750	61,335	0	7	0	(1,985)	2.057	2.185	JD	52	626	11/23/2021	06/17/2027
26153W-AG-4	DREAM INDUSTRIAL REIT			2	2.B FE	23,662	101.0600	24,002	23,750	23,750	0	0	0	88	2.539	2.535	JD	43	0	11/22/2021	12/07/2027
292505-AD-6	ENCANA CORPORATION CORP FOREIGN		A		3.A FE	25,713,273	128.8450	31,347,989	24,330,000	25,222,282	0	(46,451)	0	0	6.500	6.081	FA	597,437	1,581,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN		A		3.A FE	7,382,026	131.3520	9,016,001	6,864,000	7,242,217	0	(14,228)	0	0	6.625	6.073	FA	171,791	454,740	10/25/2007	08/15/2037
29250Z-AZ-1	ENBRIDGE PIPELINES INC DISCOUNT NOTE			2	2.A FE	57,844	99.9450	55,387	55,417	55,375	0	1	0	(2,471)	2.820	2.829	MN	214	791	05/10/2021	05/12/2031
29250Z-BA-5	ENBRIDGE PIPELINES INC DISCOUNT NOTE			2	2.A FE	66,137	105.6270	66,898	63,334	63,310	0	(3)	0	(2,825)	4.200	4.202	MN	364	1,347	05/10/2021	05/12/2051
29251Z-BU-0	ENBRIDGE INC ENBRIDGE INC			2	2.A FE	86,098	98.6690	85,925	87,084	86,943	0	6	0	838	3.100	3.116	MS	754	0	09/17/2021	09/21/2033
29260Z-AA-4	ENBRIDGE GAS INC CORP FOREIGN			2	1.G FE	120,767	101.0590	128,009	126,667	127,038	0	(45)	0	1,080	2.370	2.325	FA	1,193	2,997	11/25/2019	08/09/2029
29260Z-AD-8	ENBRIDGE GAS INC CORP FOREIGN			2	1.G FE	56,355	110.4790	69,970	63,334	63,198	0	2	0	538	3.650	3.662	AO	583	2,313	03/30/2020	04/01/2050
292766-A#-9	Enerplus Corporation Senior Note		A		3.A	10,184,074	103.0780	10,282,140	9,975,074	10,143,546	0	(40,528)	0	0	4.400	3.119	MN	56,082	337,790	09/01/2021	05/15/2024
294105-B*-1	EPCOR Utilities Inc Sr. Unsecured		A		1.G Z	7,500,000	101.1490	7,586,190	7,500,000	7,500,000	0	0	0	0	3.080	3.080	JD	11,550	0	12/13/2021	12/12/2051
318069-A*-2	Finning International Inc Senior Note		A		2.A FE	8,240,952	100.1380	8,011,003	8,000,000	8,001,312	0	(30,668)	0	0	3.980	3.587	JJ	143,280	318,400	01/01/2013	01/19/2022
318071-AF-4	FINNING INTL INC CORP FOREIGN			2	2.A FE	74,761	101.1160	80,051	79,167	78,773	0	75	0	674	2.626	2.740	FA	797	2,083	11/25/2019	08/14/2026
34957Z-AX-2	FORTISALBERTA INC DISCOUNT NOTE			2	1.G FE	76,852	112.5620	89,112	79,167	79,167	0	0	0	674	3.734	3.734	MS	850	2,965	09/13/2018	09/18/2048
34958Z-AC-7	FORTISBC INC CORPORATE			2	2.A FE	71,529	113.6410	71,973	63,334	63,293	0	1	0	539	4.000	4.004	AO	451	2,589	10/07/2014	10/28/2044
35085Z-BU-9	407 INTL INC CORP FOREIGN			2	1.F FE	164,441	111.3070	176,237	158,334	172,488	0	(329)	0	1,455	3.670	3.163	MS	1,846	5,783	12/03/2019	03/08/2049
35085Z-BV-7	407 INTL INC DISCOUNT NOTE			2	1.F FE	52,185	96.0580	53,232	55,417	55,335	0	2	0	471	2.840	2.848	MS	500	1,570	03/04/2020	03/07/2050
37045Y-AG-9	GENERAL MOTORS FINANCIAL OF CA CORP FORE			2	2.B FE	78,281	97.8360	77,454	79,167	79,139	0	21	0	837	1.750	1.759	AO	296	1,057	01/12/2021	04/15/2026
380355-AD-9	GOEASY LTD CORP FOREIGN		A	2	3.C FE	1,546,875	102.7820	1,541,730	1,500,000	1,538,615	0	(8,260)	0	0	5.375	2.491	JD	6,719	40,313	09/30/2021	12/01/2024
380355-AF-4	GOEASY LTD CORP FOREIGN		A	2	3.C FE	514,375	102.1560	510,780	500,000	513,459	0	(916)	0	0	4.375	3.511	MN	3,646	11,059	10/01/2021	05/01/2026
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE				2.B FE	23,180	107.5650	25,821	24,005	24,005	0	0	0	204	3.926	3.926	JJ	394	943	05/31/2016	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1				1.E PL	13,437,921	106.8630	15,438,438	14,446,975	14,446,975	0	0	0	123,037	6.600	6.599	JD	39,729	966,117	03/12/2008	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured				1.G PL	1,630,367	101.6300	1,467,334	1,443,794	1,443,794	0	0	0	12,296	3.770	3.772	JD	2,268	55,151	03/24/2014	06/16/2023
390730-AK-5	Great Lakes Power Limited Senior Subordi				2.B PL	4,108,773	103.7520	3,775,087	3,638,581	3,638,581	0	0	0	30,988	4.960	4.960	JD	7,520	182,862	03/24/2014	06/16/2023
39138C-AH-9	GREAT-WEST LIFECO INC GREAT-WEST LIFECO			2	1.E FE	47,216	106.5450	50,609	47,500	47,500	0	0	0	405	3.337	3.334	FA	547	1,583	02/26/2018	02/28/2028
39138C-AJ-5	GREAT-WEST LIFECO INC CORP FOREIGN			2	1.E FE	132,003	95.5820	136,205	142,501	141,555	0	19	0	1,207	2.981	3.016	JJ	2,043	4,252	07/13/2020	07/08/2050
39138C-AL-0	GREAT-WEST LIFECO INC DISCOUNT NOTE			2	1.G FE	95,355	98.3350	93,419	95,001	95,001	0	0	0	(355)	3.600	3.592	JD	9	1,284	08/09/2021	12/31/2081
39191Z-AY-5	GREATER TORONTO AIRPORTS AUTHO CORP				1.E FE	98,120	124.2190	98,340	79,167	101,558	0	(799)	0	830	4.530	2.687	JD	296	3,644	12/03/2019	12/02/2041
448055-AP-8	HUSKY ENERGY INC CORP FOREIGN		A	2	2.C FE	3,460,311	110.7780	3,655,674	3,300,000	3,424,061	0	(15,170)	0	0	4.400	3.785	AO	30,653	145,200	07/18/2019	04/15/2029
44932W-AA-8	HYUNDAI CAPITAL CANADA DISCOUNT NOTE			2	2.A FE	40,795	99.0250	39,198	39,584	39,584	0	0	0	(1,211)	2.008	2.006	MN	109	399	05/05/2021	05/12/2026
453258-AP-0	VALE INCO LTD BONDS		A		2.C FE	6,240,500	126.9960	11,321,693	8,915,000	6,703,104	0	102,924	0	0	7.200	10.538	MS	188,998	641,880	08/25/2004	09/15/2032
45868C-A#-6	Interfor Corporation Senior Secured Note		A		2.C	3,050,000	110.9340	3,383,491	3,050,000	3,050,000	0	0	0	0	4.950	4.980	FMAN	19,711	150,975	08/14/2018	08/14/2029
45868C-A@-8	Interfor Corporation Senior Secured Note		A		2.C	16,000,000	105.0660	16,810,615	16,000,000	16,000,000	0	0	0	0	4.170	4.191	MJSD	9,267	667,200	03/16/2015	03/26/2026
45868C-B#-5	Interfor Corporation Sr. Secured		A		2.C	1,000,000	100.9960	1,009,963	1,000,000	1,000,000	0	0	0	0	3.250	3.263	MJSD	451	32,500	03/26/2020	03/26/2030
45868C-B@-7	Interfor Corporation Sr. Secured		A		2.C	1,000,000	101.5440	1,015,436	1,000,000	1,000,000	0	0	0	0	3.340	3.353	MJSD	464	33,400	03/26/2020	03/26/2030
496676-AA-5	KINGSTON SOLAR LP				2.B FE	53,152	104.8850	58,407	55,687	55,687	0	0	0	474	3.571	3.569	JJ	832	1,989	10/06/2016	07/31/2035
496902-AQ-0	KINROSS GOLD CORP CORP FOREIGN		A	2	2.C FE	13,016,457	111.8110	12,673,777	11,335,000	12,725,398	0	(245,958)	0	0	4.500	2.042	JJ	235,201	501,525	01/20/2021	07/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
531544-AA-2	LIBERTY UTILITIES CANADA CORPORATE			2	2.B FE	165,557	99.3130	172,971	174,168	174,168	0	0	0	1,483	3.315	3.315	FA	2,215	5,785	02/11/2020	02/14/2050
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2.B FE	4,141,150	122.6250	4,646,261	3,789,000	3,903,755	0	(23,455)	0	0	7.700	6.841	FA	110,218	291,753	01/12/2006	02/15/2026
56501R-AJ-5	MANULIFE FINANCIAL CORP CORP FOREIGN			2	2.A FE	121,212	101.3160	136,355	134,584	134,584	0	0	0	1,146	2.818	2.687	MN	513	3,879	05/07/2020	05/13/2035
56501R-AL-0	MANULIFE FINANCIAL CORP DISCOUNT NOTE			2	2.A FE	118,259	97.0850	115,289	118,751	118,751	0	0	0	492	3.375	3.374	JD	143	3,310	02/11/2021	06/19/2081
56501R-AM-8	MANULIFE FINANCIAL CORP MANULIFE FINANCI			2	2.A FE	136,661	99.0890	133,358	134,584	134,584	0	0	0	(2,077)	4.100	4.095	MS	756	0	11/05/2021	03/19/2082
575385-AD-1	MASONITE INTERNATIONAL CORP CORP FOREIGN		A	2	3.A FE	2,130,000	105.0570	2,101,140	2,000,000	2,092,060	0	(34,169)	0	0	5.375	3.463	FA	44,792	107,500	11/18/2020	02/01/2028
575385-AE-9	MASONITE INTERNATIONAL CORP CORP FOREIGN		A	2	3.A FE	2,326,525	99.1940	2,360,817	2,380,000	2,327,057	0	532	0	0	3.500	3.820	FA	35,865	0	12/06/2021	02/15/2030
57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN		A	2	3.C FE	314,250	105.1460	315,438	300,000	312,161	0	(2,089)	0	0	5.250	3.618	JD	700	7,875	07/07/2021	12/15/2027
57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN		A	2	3.C FE	600,000	101.8860	611,316	600,000	600,000	0	0	0	0	4.625	4.625	MS	9,250	13,875	05/28/2021	03/01/2030
628957-AG-7	NAV CANADA CORP Foreign			2	1.E FE	7,127	98.9900	7,837	7,917	7,917	0	0	0	67	2.063	2.061	MN	15	166	05/22/2020	05/29/2030
628957-AH-5	NAV CANADA CORP Foreign			2	1.E FE	35,633	101.2880	40,093	39,584	39,584	0	0	0	337	2.924	2.924	MS	301	1,153	05/22/2020	09/29/2051
63306A-HB-5	NATIONAL BK CDA MONTREAL QUE NATIONAL BA				1.G FE	8,094	100.7360	7,975	7,917	7,917	0	0	0	(177)	2.237	2.237	MN	28	0	11/01/2021	11/04/2026
65479E-AB-0	NISSAN CDA INC NISSAN CANADA INC				2.C FE	79,061	98.9270	78,318	79,167	79,167	0	0	0	106	2.103	2.103	MS	461	0	09/15/2021	09/22/2025
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2.A FE	4,548,510	123.1680	5,542,560	4,500,000	4,532,118	0	(1,510)	0	0	6.200	6.121	JD	12,400	279,000	06/03/2005	06/15/2035
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE			2	2.A FE	70,760	111.3720	88,170	79,167	79,025	0	14	0	675	4.250	4.278	JD	287	3,435	01/26/2016	06/01/2029
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE			2	2.A FE	50,296	102.5570	52,774	51,459	52,564	0	(175)	0	425	2.800	2.347	JD	122	1,471	02/17/2021	06/01/2027
663307-AM-8	NORTHWEST REDWATER DISCOUNT NOTE			2	2.A FE	84,351	104.3590	82,618	79,167	85,163	0	(325)	0	638	3.650	2.938	JD	246	2,950	02/17/2021	06/01/2035
663307-AR-7	NORTHWEST REDWATER			2	2.A FE	56,496	104.3840	57,846	55,417	55,180	0	(1)	0	(1,315)	3.750	3.771	JD	177	869	06/28/2021	06/01/2051
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO				1.G FE	74,310	102.5040	79,092	77,160	77,160	0	0	0	657	3.365	3.365	JD	7	2,622	07/10/2019	06/30/2042
66509C-AD-2	Northern Courier Pipeline LP Senior Secu				1.G FE	31,660,771	102.9280	33,842,880	32,880,180	32,880,180	0	0	0	280,024	3.365	3.362	JD	3,031	1,117,420	07/17/2019	06/30/2042
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN				1.G FE	23,300	107.6900	22,383	20,785	20,788	0	(1)	0	177	4.397	4.392	JD	3	923	10/03/2014	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		2.A FE	8,331,120	108.1200	7,568,400	7,000,000	7,142,130	0	(106,985)	0	0	7.875	6.150	AO	137,813	551,250	07/01/2004	04/01/2023
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se				2.A FE	22,941,614	110.1010	26,081,739	23,688,989	23,688,989	0	0	0	201,747	4.115	4.115	JD	2,708	984,583	06/14/2018	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore				2.A FE	15,111	106.3840	16,554	15,560	15,560	0	0	0	133	3.750	3.747	MS	149	595	06/05/2018	03/31/2033
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei				2.A FE	14,638	105.0330	15,831	15,073	15,073	0	0	0	128	3.742	3.742	JD	2	589	06/05/2018	12/31/2032
67077M-AD-0	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	664,274	104.2880	730,016	700,000	682,150	0	5,056	0	0	3.000	3.841	AO	5,250	21,000	04/10/2018	04/01/2025
67077M-AF-5	NUTRIEN LTD CORP FOREIGN		A		2.B FE	8,218,156	134.8240	10,440,771	7,744,000	8,151,652	0	(18,986)	0	0	5.875	5.340	JD	37,913	454,960	04/10/2018	12/01/2036
67077M-AP-3	NUTRIEN LTD CORP FOREIGN		A		2.B FE	9,960,634	147.0570	14,705,700	10,000,000	9,965,178	0	1,309	0	0	7.125	7.163	MN	75,208	712,500	04/10/2018	05/23/2036
67077M-AQ-1	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	6,931,584	143.0670	8,405,186	5,875,000	6,823,009	0	(31,164)	0	0	6.125	4.801	JJ	165,928	359,844	04/10/2018	01/15/2041
67077M-AR-9	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	12,519,083	127.6600	16,519,204	12,940,000	12,552,675	0	9,590	0	0	4.900	5.130	JD	52,838	634,060	04/10/2018	06/01/2043
67077M-AS-7	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	5,150,600	134.6580	5,764,709	4,281,000	5,117,883	0	(21,309)	0	0	5.250	3.916	JJ	103,636	213,738	09/29/2021	01/15/2045
67077M-AT-5	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	11,560,304	112.8790	12,755,327	11,300,000	11,495,764	0	(24,060)	0	0	4.200	3.913	AO	118,650	474,600	04/01/2019	04/01/2029
67077M-AU-2	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	107,711,153	134.8840	124,574,816	92,357,000	107,412,458	0	(191,584)	0	0	5.000	3.976	AO	1,154,463	3,413,750	12/03/2021	04/01/2049
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		A		2.B FE	16,984,700	101.2710	17,216,057	17,000,000	16,992,769	0	5,064	0	0	1.900	1.931	MN	43,067	323,000	05/11/2020	05/13/2023
67077M-AW-8	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	5,045,878	105.6010	4,857,646	4,600,000	4,998,537	0	(45,210)	0	0	2.950	1.798	MN	18,093	135,700	12/10/2020	05/13/2030
67077M-AX-6	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	23,252,580	117.4620	24,743,370	21,065,000	23,215,442	0	(31,581)	0	0	3.950	3.378	MN	110,942	733,318	07/08/2021	05/13/2050
674482-C#-9	Obsidian Energy Ltd. Series X Sr GTD Not		A		5.C Z	7,092,453	98.0720	10,228,491	10,429,560	10,429,560	0	3,337,106	70,474	0	7.850	9.151	JD	65,952	675,074	12/02/2010	11/30/2022
674482-C*-3	Obsidian Energy Ltd. Series G Senior Gua		A		5.C Z	2,515,292	99.2730	3,672,565	3,699,475	3,699,475	0	1,184,184	24,320	0	9.370	10.591	MN	30,813	294,772	05/29/2008	11/30/2022
674482-C@-1	Obsidian Energy Ltd. Series S Sr Gtd Not		A		5.C Z	2,615,338	98.9840	3,515,415	3,551,496	3,551,496	0	936,158	19,565	0	8.820	9.783	MS	90,104	139,436	09/01/2021	11/30/2022
674482-D*-2	Obsidian Energy Ltd. Series Y Sr GTD Not		A		5.C Z	3,010,838	98.1510	4,345,660	4,427,532	4,427,532	0	1,416,694	29,864	0	7.950	9.278	JD	28,355	291,008	12/02/2010	11/30/2022
674482-A#-1	Obsidian Energy Ltd. Series X Sr GTD Note				5.C Z	0	0.0000	0	0	0	0	0	(75,254)	0	0.000	0.000	JD	0	0	12/31/2021	01/01/2022
674482-A*-5	Obsidian Energy Ltd. Series G Senior Guaranteed NT				5.C Z	0	0.0000	0	0	0	0	0	(25,970)	0	0.000	0.000	MN	0	0	12/31/2021	01/01/2022
674482-A@-3	Obsidian Energy Ltd. Series S Sr Gtd Note				5.C Z	0	0.0000	0	0	0	0	0	(20,892)	0	0.000	0.000	MS	0	0	12/31/2021	01/01/2022
707887-A#-2	Penn West Petroleum Ltd New Series Y Sr GTD Note				1.A	0	0.0000	0	0	0	0	0	(31,890)	0	0.000	0.000	JD	0	0	06/09/2021	01/01/2022
707887-C#-0	Penn West Petroleum Ltd New Senior Note				1.A	0	0.0000	0	0	0	0	0	(9,717)	0	0.000	0.000	MN	0	0	07/20/2004	01/01/2022
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE			2	1.D FE	150,043	106.0030	159,447	150,418	150,261	0	22	0	1,280	3.244	3.261	AO	1,190	4,902	05/29/2018	10/04/2027
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP FORE		A	2	3.B FE	501,250	101.2460	506,230	500,000	501,066	0	(184)	0	0	3.875	3.790	MS	5,705	9,688	06/15/2021	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CORP FORE		A	2	3.B FE	822,390	103.8750	820,613	790,000	818,893	0	(3,497)	0	0	5.750	2.901	AO	9,590	0	11/01/2021	04/15/2025
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP FORE		A	2	3.B FE	490,625	98.9960	494,980	500,000	491,219	0	594	0	0	3.500	3.783	FA	6,611	8,750	06/09/2021	02/15/2029
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		3.A FE	11,284,900	130.3010	13,030,100	10,000,000	10,715,446	0	(51,543)	0	0	7.200	6.215	MN	120,000	720,000	07/20/2004	11/01/2031
70632Z-AR-2	PEMBINA PIPELINE CORP CORP Foreign			2	2.B FE	58,632	108.3400	69,473	64,125	64,073	0	1	0	546	4.670	4.675	MN	281	3,044	05/26/2020	05/28/2050
707887-C#-0	Obsidian Energy Ltd. Senior Note		A		5.A Z	914,331	98.0100	1,317,787	1,344,537	1,344,537	0	430,206	9,100	0	7.760	9.312	MN	8,985	85,596	11/30/2011	11/30/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
716442-AH-1	PETRO CANADA BONDS		A		2.A FE	3,424,839	121.2560	4,486,472	3,700,000	3,536,015	0	9,692	0	0	5.350	5.884	JJ	91,277	197,950	01/23/2004	07/15/2033
71644E-AF-9	PETRO CANADA DEBENTURES		A		2.A FE	1,147,780	128.7970	1,287,970	1,000,000	1,065,382	0	(7,551)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES		A		2.A FE	1,994,080	129.5130	2,590,260	2,000,000	1,996,005	0	183	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		2.A FE	14,142,395	140.8390	14,614,863	10,377,000	13,252,949	0	(117,831)	0	0	6.800	4.406	MN	90,165	705,636	04/27/2015	05/15/2038
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse				3.C	34,262,230	100.6310	36,199,552	35,972,425	35,972,425	0	0	0	306,359	3.700	3.700	AO	247,710	1,573,813	10/24/2016	10/24/2023
717046-C#-1	Peyto Exploration & Dev Corp Senior Unse				3.C	17,160,579	101.0420	18,003,047	17,817,441	17,817,441	0	0	0	151,742	4.390	4.390	JJ	386,747	987,886	01/03/2019	01/05/2026
717046-C*-5	Peyto Exploration & Dev Corp Senior Unse				3.C	7,873,729	97.6060	7,816,308	8,008,059	8,008,059	0	0	0	68,201	3.950	3.950	JJ	157,281	408,742	01/02/2018	01/04/2028
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured				4.A YE	1,985,217	99.5220	2,074,806	2,084,781	2,084,781	0	0	0	17,755	4.166	4.184	FMAN	11,184	88,163	11/26/2019	02/18/2042
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2.B FE	2,022,268	127.8470	2,556,940	2,000,000	2,013,276	0	(813)	0	0	6.375	6.290	MS	42,500	127,500	07/21/2004	03/01/2033
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN		A		2.B FE	104,855	136.2210	163,465	120,000	107,277	0	504	0	0	6.450	7.710	AO	1,634	7,740	04/01/2016	10/15/2035
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN		A		3.C FE	1,860,000	104.0620	2,081,240	2,000,000	1,979,323	0	17,979	0	0	5.750	6.764	JD	5,111	115,000	08/20/2013	01/15/2023
763169-C*-8	Richardson International Ltd. Senior Not		A		2.A PL	5,144,096	109.7890	5,303,904	4,831,000	4,959,631	0	(29,390)	0	0	4.750	4.016	JD	8,287	229,473	12/03/2014	12/18/2025
766910-BH-5	RIOCAN REAL ESTATE INVST REIT			2	2.B FE	56,541	100.8070	55,864	55,417	55,417	0	0	0	(1,124)	2.829	2.827	MN	232	0	10/26/2021	11/08/2028
775109-AP-6	ROGERS COMMUN INC. CORP FOREIGN				2.A FE	155,651	133.9200	159,031	118,751	155,284	0	(296)	0	(70)	6.680	4.210	MN	1,271	3,216	11/17/2021	11/04/2039
775109-AQ-4	ROGERS COMMUN INC. CORP FOREIGN			2	2.A FE	107,920	127.0050	108,590	85,501	105,608	0	(133)	0	(2,178)	6.110	4.239	FA	1,831	0	10/26/2021	08/25/2040
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	1,312,962	101.8940	1,339,906	1,315,000	1,314,686	0	223	0	0	3.000	3.018	MS	11,616	39,450	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	8,173,024	115.3210	9,381,363	8,135,000	8,165,776	0	(917)	0	0	4.500	4.471	MS	107,789	366,075	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	5,040,550	131.1810	6,559,050	5,000,000	5,034,697	0	(868)	0	0	5.450	5.394	AO	68,125	272,500	12/12/2013	10/01/2043
775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	2,169,726	123.8160	2,426,794	1,960,000	2,140,453	0	(4,930)	0	0	5.000	4.340	MS	28,856	98,000	04/27/2015	03/15/2044
775109-BG-5	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	2,296,094	114.7950	2,651,765	2,310,000	2,296,979	0	263	0	0	4.300	4.336	FA	37,525	99,330	02/05/2018	02/15/2048
775109-BJ-9	ROGERS COMMUN INC.			2	2.A FE	164,678	102.9280	176,008	171,001	172,893	0	(205)	0	1,302	3.250	3.072	MN	936	5,378	11/17/2021	05/01/2029
775109-BK-6	ROGERS COMMUN INC. CORP FOREIGN			2	2.A FE	225,944	105.3230	241,806	229,585	236,668	0	(276)	0	771	3.650	2.978	MS	2,153	4,040	10/06/2021	03/31/2027
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER		A		2.A FE	10,400,000	100.0990	10,410,284	10,400,000	10,400,000	0	0	0	0	0.814	0.906	MJSD	2,352	81,237	06/15/2020	03/22/2022
780086-RQ-9	ROYAL BANK OF CANADA CORP				1.F FE	266,372	101.1700	280,327	277,085	277,085	0	0	0	2,360	2.328	2.328	JJ	2,752	6,421	01/24/2020	01/28/2027
780086-SV-7	ROYAL BANK OF CANADA CORP Foreign			2	2.B FE	91,418	102.1340	97,028	95,001	95,001	0	0	0	809	4.000	3.992	FA	1,342	3,100	10/22/2020	02/24/2081
780086-SY-1	ROYAL BANK OF CANADA CORP Foreign			2	1.G FE	103,011	95.6930	98,485	102,917	102,917	0	0	0	(94)	1.670	1.670	JJ	739	863	01/21/2021	01/28/2033
780086-UA-0	ROYAL BANK OF CANADA ROYAL BANK OF CANAD			2	1.G FE	166,183	99.0860	164,732	166,251	165,863	0	(347)	0	26	2.150	1.222	MN	774	0	10/06/2021	11/03/2031
78012K-ZG-5	ROYAL BANK OF CANADA CORP FOREIGN		A		1.C FE	9,892,400	100.1930	10,019,300	10,000,000	9,996,594	0	36,276	0	0	2.750	3.124	FA	114,583	275,000	01/16/2019	02/01/2022
78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN		A		1.F FE	26,389,353	100.5300	26,560,029	26,420,000	26,389,428	0	75	0	0	2.300	2.313	MN	104,653	0	10/26/2021	11/03/2031
80310Z-AG-4	SAPUTO INC DISCOUNT NOTE			2	2.A FE	119,181	99.3990	125,906	126,667	126,667	0	0	0	1,079	2.242	2.241	JD	124	2,877	06/09/2020	06/16/2027
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LT CORP FORE		A	2	1.F FE	6,557,460	101.5800	6,602,700	6,500,000	6,514,844	0	(18,115)	0	0	2.650	2.361	MN	19,617	172,250	07/29/2019	11/20/2022
82028K-AQ-4	SHAW COMMUNICATIONS INC CORP FOREIGN				2.B FE	146,262	133.5980	148,072	110,834	144,715	0	(252)	0	(1,296)	6.750	4.283	MN	1,095	3,278	11/19/2021	11/09/2039
82028K-AW-1	SHAW COMMUNICATIONS INC SHAW COMMUNICATI			2	2.B FE	17,720	105.7280	17,577	16,625	17,764	0	(54)	0	98	3.800	2.318	MS	211	0	09/28/2021	03/01/2027
82028K-AY-7	SHAW COMMUNICATIONS INC SHAW COMMUNICATI			2	2.B FE	34,128	109.7970	33,900	30,875	34,109	0	(107)	0	88	4.400	2.653	MN	223	691	10/08/2021	11/02/2028
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN			2	2.B FE	140,707	102.8440	147,368	143,293	144,426	0	5	0	778	3.300	3.180	JD	286	3,849	11/19/2021	12/10/2029
82028K-BB-6	SHAW COMMUNICATIONS INC CORP FOREIGN			2	2.B FE	160,483	98.8670	164,368	166,251	165,388	0	(29)	0	(936)	2.900	2.963	JD	304	3,595	10/27/2021	12/09/2030
83179X-AL-2	SMARTCENTRES REAL ESTATE INVT SMARTCENTR			2	2.A FE	22,524	103.1170	22,041	21,375	22,029	0	(21)	0	(474)	3.192	2.566	JD	39	340	10/26/2021	06/11/2027
83179X-AM-0	SMARTCENTRES REAL ESTATE INVT SMARTCENTR			2	2.A FE	44,799	104.4550	44,655	42,750	44,154	0	(22)	0	(623)	3.648	3.210	JD	90	775	11/17/2021	12/11/2030
83179X-AP-3	SMARTCENTRES REAL ESTATE INVT REIT			2	2.A FE	22,568	97.2000	22,316	22,958	22,127	0	19	0	(460)	2.307	2.884	JD	20	262	11/01/2021	12/18/2028
866796-AF-2	SUN LIFE FINANCIAL			2	1.G FE	48,842	98.3750	46,729	47,500	47,500	0	0	0	(1,342)	3.600	0.328	JD	5	855	06/23/2021	06/30/2081
86682Z-AM-8	SUN LIFE FINANCIAL INC CORP Foreign			2	1.G FE	99,014	101.7590	112,784	110,834	108,917	0	(1,666)	0	745	2.580	1.566	MN	407	2,945	05/06/2020	05/10/2032
86682Z-AN-6	SUN LIFE FINANCIAL INC CORP Foreign			2	1.G FE	104,331	95.5540	105,906	110,834	110,533	0	(199)	0	931	2.060	1.922	AO	575	2,285	09/29/2020	10/01/2035
86721Z-AP-4	SUNCOR ENERGY INC CORP FOREIGN			2	2.A FE	29,762	102.7300	32,531	31,667	31,608	0	6	0	270	3.100	3.128	MN	103	1,038	05/22/2019	05/24/2029
86721Z-AQ-2	SUNCOR ENERGY INC CORP FOREIGN			2	2.A FE	119,530	115.4430	153,540	133,001	132,644	0	30	0	1,133	5.000	5.039	AO	1,535	6,717	04/07/2020	04/09/2030
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		2.A FE	18,013,657	136.5400	24,058,348	17,620,000	17,877,290	0	(18,802)	0	0	7.150	6.937	FA	524,929	1,259,830	04/27/2015	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		2.A FE	7,476,331	129.3800	9,750,077	7,536,000	7,496,776	0	1,737	0	0	5.950	6.005	JD	37,366	448,392	04/27/2015	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN		A		2.A FE	23,222,196	137.4150	26,857,762	19,545,000	22,697,877	0	(132,508)	0	0	6.500	4.995	JD	56,463	1,270,425	12/14/2017	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN		A		2.A FE	10,242,234	144.4250	14,767,456	10,225,000	10,240,037	0	(956)	0	0	6.850	6.830	JD	58,368	700,413	04/27/2015	06/01/2039
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2.B FE	1,959,858	121.0110	2,216,922	1,832,000	1,888,627	0	(7,840)	0	0	7.250	6.596	AO	28,040	132,820	12/19/2008	10/15/2027
87425E-AK-9	Talisman Energy Inc CORPORATE		A		2.B FE	715,550	123.6620	1,261,352	1,020,000	748,092	0	6,971	0	0	6.250	9.519	FA	26,563	63,750	04/01/2016	02/01/2038
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		2.C FE	869,396	129.9910	1,143,921	880,000	872,725	0	323	0	0	6.125	6.214	AO	13,475	53,900	09/23/2005	10/01/2035
87971M-BC-6	TELUS CORP Corp Foreign			2	2.A FE	22,223	106.1320	25,207	23,750	23,665	0	17	0	202	3.750	3.843	MS	276	890	12/03/2015	03/10/2026
87971M-BG-7	TELUS CORP TELUS CORPORATION			2	2.A FE	94,004	106.6820	101,349	95,001	96,168	0	(172)	0	809	3.625	3.386	MS	1,151	3,443	11/25/2019	03/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87971M-BJ-1	TELUS CORP CORP FOREIGN			2	2.A FE	151,684	104.7670	165,882	158,334	159,740	0	(171)	0	1,353	3.300	3.155	MN	859	5,339	11/25/2019	05/02/2029
87971M-BL-6	TELUS CORP DISCOUNT NOTE			2	2.A FE	76,004	102.4160	81,080	79,167	79,096	0	14	0	674	2.750	2.771	JJ	1,056	2,179	06/26/2019	07/08/2026
87971M-BN-2	TELUS CORP COrp Foreign			2	2.A FE	113,096	103.3950	122,782	118,751	118,415	0	34	0	1,010	3.150	3.189	FA	1,384	3,717	12/11/2019	02/19/2030
87971M-BP-7	TELUS CORP CORP FOR			2	2.A FE	65,270	101.9100	70,191	68,875	68,322	0	10	0	582	3.950	3.998	FA	1,029	2,721	12/11/2019	02/16/2050
87971M-BQ-5	TELUS CORP Corp Foreign			2	2.A FE	64,366	99.7370	71,063	71,250	71,089	0	22	0	607	2.350	2.390	JJ	725	1,937	05/21/2020	01/27/2028
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN				1.G FE	479,955	137.2440	488,935	356,252	392,146	0	(1,666)	0	3,613	5.800	4.897	MN	2,797	21,136	08/25/2010	05/13/2038
891102-AE-5	TOROMONT INDUSTRIES LTD DISCOUNT NOTE			2	2.A FE	39,457	107.5570	42,575	39,584	39,584	0	0	0	337	3.842	3.840	AO	275	1,552	10/24/2017	10/27/2027
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1.F FE	359,807	110.5860	393,965	356,252	366,895	0	(2,262)	0	3,065	4.859	4.064	MS	5,690	17,409	09/12/2016	03/04/2031
89114Q-CA-4	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.E FE	7,741,916	103.7420	8,032,743	7,743,000	7,742,388	0	214	0	0	2.650	2.653	JD	10,829	205,190	06/05/2019	06/12/2024
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA		A		1.E FE	66,750,000	99.8130	66,625,038	66,750,000	66,750,000	0	0	0	0	0.400	0.400	MJSD	16,298	67,361	09/07/2021	09/10/2024
89114T-ZJ-4	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.E FE	111,442,601	98.6780	111,293,982	112,785,000	111,470,169	0	27,568	0	0	2.000	2.134	JD	131,583	0	10/05/2021	09/10/2031
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1.F FE	394,100	103.3660	417,343	403,753	405,314	0	(3,827)	0	1,065	3.060	2.464	JJ	5,338	10,558	03/19/2021	01/26/2032
893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	1,733,971	156.0990	1,873,188	1,200,000	1,635,801	0	(16,654)	0	0	7.625	4.541	JJ	42,192	91,500	04/27/2015	01/15/2039
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	15,283,331	125.5590	18,440,850	14,687,000	15,105,427	0	(25,633)	0	0	5.600	5.269	MS	207,903	822,472	12/07/2015	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	16,601,798	139.0170	17,377,125	12,500,000	15,715,954	0	(115,128)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	4,882,833	130.3340	6,295,132	4,830,000	4,871,442	0	(2,137)	0	0	5.850	5.754	MS	83,197	282,555	04/27/2015	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	19,995,932	136.5250	27,253,121	19,962,000	19,992,146	0	(1,818)	0	0	6.200	6.181	AO	261,280	1,237,644	04/27/2015	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	9,913,740	150.4600	14,414,068	9,580,000	9,846,651	0	(9,963)	0	0	7.250	6.948	FA	262,386	694,550	04/27/2015	08/15/2038
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	9,937,100	104.1730	10,417,300	10,000,000	9,986,524	0	6,905	0	0	3.750	3.826	AO	78,125	375,000	10/02/2013	10/16/2023
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	14,617,661	125.3540	18,335,530	14,627,000	14,618,482	0	(91)	0	0	5.000	5.002	AO	152,365	731,350	04/27/2015	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	4,613,535	117.9150	5,361,595	4,547,000	4,595,000	0	(3,151)	0	0	4.625	4.506	MS	70,100	210,299	04/27/2015	03/01/2034
89352H-AY-5	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	2,955,234	127.9010	2,922,538	2,285,000	2,950,394	0	(4,840)	0	0	4.875	3.209	MN	14,234	55,697	09/14/2021	05/15/2048
89352H-AZ-2	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	15,807,448	132.9090	15,616,808	11,750,000	15,778,715	0	(28,733)	0	0	5.100	3.184	MS	176,446	0	09/14/2021	03/15/2049
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN				2.A FE	263,384	122.3900	387,571	316,669	280,748	0	2,667	0	2,322	6.500	8.284	JD	1,301	20,980	09/27/2007	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN				2.A FE	503,587	151.9330	457,068	300,835	395,248	0	(3,958)	0	4,015	8.050	5.249	FA	9,016	24,129	08/25/2010	02/17/2039
89353Z-BV-9	TRANS CANADA PIPELINES CORP FOREIGN				2.A FE	17,003	109.2820	17,303	15,833	17,444	0	(52)	0	147	4.550	3.815	MN	94	739	07/04/2019	11/15/2041
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN				1.G FE	361,262	140.1220	366,071	261,252	293,639	0	(1,457)	0	2,740	6.050	4.948	MS	5,283	15,854	08/25/2010	09/02/2038
91831A-AC-5	BAUSCH HEALTH COMPANIES INC CORP FOREIGN		A	2	4.B FE	5,927,790	102.0680	5,928,109	5,808,000	5,885,500	0	(42,290)	0	0	6.125	4.911	AO	75,101	177,870	05/06/2021	04/15/2025
918423-BA-1	VW CREDIT CANADA INC CORP FOREIGN				2.A FE	70,281	100.5560	71,647	71,250	71,178	0	1	0	896	2.050	2.086	MN	207	0	12/06/2021	12/10/2024
94106B-AB-7	WASTE CONNECTIONS INC CORP FOREIGN		A	2	2.A FE	1,477,875	99.8160	1,497,240	1,500,000	1,478,674	0	464	0	0	3.050	3.126	AO	11,438	45,750	03/04/2020	04/01/2050
94106B-AC-5	WASTE CONNECTIONS INC CORP FOREIGN		A	2	2.A FE	4,627,399	98.1740	4,550,365	4,635,000	4,627,516	0	117	0	0	2.200	2.218	JJ	28,608	0	09/07/2021	01/15/2032
94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN		A	2	2.A FE	12,302,105	98.5250	12,281,141	12,465,000	12,302,745	0	640	0	0	2.950	3.016	JJ	103,165	0	12/13/2021	01/15/2052
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE				1.F FE	135,355	102.0680	121,207	118,751	118,751	0	0	0	1,011	4.309	4.309	FA	1,961	5,127	02/04/2014	02/13/2024
96467A-A#-8	Whitecap Resources, Inc. Senior Secured				3.C	25,458,842	101.4400	25,955,164	25,586,827	25,586,827	0	0	0	217,910	3.900	3.900	JD	30,491	992,474	12/20/2017	12/21/2026
96467A-A*-2	Whitecap Resources, Inc. Senior Secured				3.A Z	105,175,492	100.0120	109,214,926	109,201,328	109,201,328	0	0	0	930,011	3.460	3.460	JJ	1,847,201	3,805,379	01/05/2017	01/05/2022
96467A-A@-0	Whitecap Resources, Inc. Senior Secured				3.C	12,472,335	101.3150	12,640,943	12,476,850	12,719,464	0	(32,330)	0	33,384	3.540	2.700	MN	38,034	282,073	09/01/2021	05/31/2024
98462Y-AE-0	YAMANA GOLD CORP FOREIGN		A	2	2.C FE	3,060,000	96.7310	2,959,969	3,060,000	3,060,000	0	0	0	0	2.630	2.630	FA	32,415	0	08/04/2021	08/15/2031
C0557@-AA-0	Badger Daylighting LP Senior Note		A		2.C	3,865,667	100.2060	3,873,646	3,865,667	3,865,667	0	0	0	0	4.830	4.829	JJ	81,427	186,712	01/24/2014	01/24/2022
C1465*-AK-9	CGI Group Inc Senior Note		A		2.A	43,611,651	103.0210	44,403,426	43,101,429	43,421,978	0	(89,984)	0	0	3.740	3.281	MS	488,076	1,611,993	06/03/2019	09/12/2024
C3298*-AA-0	Ag Growth Intl Inc - Hansen Senior Secur				3.C YE	5,424,837	99.1850	5,213,868	5,256,700	5,256,700	0	0	0	44,769	4.440	4.440	FMAN	25,285	236,411	05/22/2015	05/22/2025
C3346#-AA-8	FA MGT Limited Partnership Senior Secure				2.B FE	57,109,335	103.2190	62,697,689	60,742,106	60,742,106	0	0	0	517,309	3.890	3.910	MJSD	6,564	2,375,958	11/17/2016	11/17/2026
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A		2.C PL	2,209,651	102.7240	2,269,847	2,209,651	2,209,651	0	0	0	0	6.870	6.869	JJ	72,106	151,803	01/10/2008	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A		2.C PL	6,897,000	106.4290	7,340,385	6,897,000	6,897,000	0	0	0	0	4.700	4.699	JD	9,004	324,159	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2				2.B PL	7,598,042	107.7550	7,405,849	6,872,876	7,467,463	0	(133,552)	0	2,956	7.800	1.764	JD	22,337	265,185	09/01/2021	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2				1.G PL	21,485,799	106.4030	22,742,653	21,374,016	22,110,608	0	(156,582)	0	99,094	6.600	4.070	JD	58,779	1,078,575	09/01/2021	06/16/2023
C4861*-AF-4	Irving Oil Limited/Highlands Senior Note		A		2.C PL	2,140,000	105.7350	2,262,735	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4861*-AJ-6	Irving Oil Limited/Highlands Senior Note		A		2.C PL	2,244,583	104.6280	2,220,688	2,122,468	2,223,854	0	(20,729)	0	0	4.910	1.870	FA	41,396	0	09/01/2021	08/08/2023
C4861*-AL-1	Irving Oil Limited/Highlands Senior Note		A		2.C PL	4,095,657	108.6500	4,161,355	3,830,062	3,990,358	0	(24,266)	0	0	5.060	3.793	FA	76,982	140,665	09/01/2021	08/08/2025
C4861*-AN-7	Irving Oil Limited/Highlands Senior Unse		A		2.C PL	3,830,062	111.5860	4,273,795	3,830,062	3,830,062	0	0	0	0	5.060	5.060	AO	32,839	193,801	10/31/2018	10/31/2028
C4861*-AT-4	Irving Oil Limited/Highlands Sr. Unsecur		A		2.C PL	35,725,000	104.8940	37,473,556	35,725,000	35,725,000	0	0	0	0	4.020	4.020	MS	402,918	1,436,145	03/20/2020	03/20/2032
C4861*-AU-1	Irving Oil Limited/Highlands Sr. Unsecur		A		2.C PL	19,655,000	105.8630	20,807,276	19,655,000	19,655,000	0	0	0	0	4.270	4.270	MS	235,461	839,269	03/20/2020	03/20/2035
C4862#-AB-8	Island Timberlands Fin Corp Senior Sec N		A		2.A PL	4,147,397	112.9240	4,036,732	3,574,724	4,101,395	0	(46,002)	0	0	6.160	1.968	MS	73,401	110,102	08/31/2021	08/30/2025
C4931*-AP-8	Keyera Partnership Senior Note		A		2.C	4,000,000	104.7430	4,189,731	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	167,600	06/19/2012	06/19/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C4931*-AS-2	Keyera Partnership Senior Note				2.C	22,865,187	107.0760	20,846,751	19,469,176	20,184,406	0	(60,318)	0	104,387	4.920	3.841	AO	215,524	779,430	09/01/2021	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note				2.C	2,896,668	110.2460	2,615,389	2,372,325	2,372,325	0	0	0	20,204	5.090	5.090	AO	27,169	121,965	10/10/2013	10/10/2028
C4931*-AY-9	Keyera Partnership Senior Unsecured				2.C	5,912,414	101.7990	6,173,377	6,064,302	6,064,302	0	0	0	51,647	3.500	3.500	JD	8,844	215,059	06/16/2016	06/16/2023
C4931*-AZ-6	Keyera Partnership Senior Unsecured				2.C	8,425,295	104.6440	9,043,043	8,641,739	8,641,739	0	0	0	73,597	4.150	4.150	JD	14,943	363,377	06/16/2016	06/16/2026
C6574#-AD-8	North West Company, Inc. Senior Secured				2.C	31,240,188	106.0000	33,307,191	31,421,968	31,421,968	0	0	0	267,605	3.740	3.740	MS	310,117	1,174,509	09/26/2017	09/26/2029
C6574#-AF-3	North West Company, Inc. Sr. Secured		A		2.C	26,268,565	102.4160	26,628,037	26,000,000	26,266,280	0	(2,285)	0	0	3.090	2.974	JD	33,475	665,895	11/01/2021	06/16/2032
C7051*-AA-8	GCT Canada Limited Partnership Senior Se				2.C PL	28,735,153	103.4560	29,485,591	28,500,744	29,189,574	0	(54,171)	0	92,491	3.860	3.201	JD	48,895	737,544	09/01/2021	12/15/2025
C8665*-AA-4	TForce Holdings Inc Sr. Unsecured				2.C PL	89,499,580	105.5340	92,950,057	88,075,608	89,420,871	0	(78,709)	0	0	3.850	3.507	MJSD	103,611	3,018,430	11/01/2021	12/20/2026
C8666#-AB-7	TQM Pipeline and Company, LP Senior Unse				1.G YE	19,081,656	102.4020	20,213,734	19,739,540	19,739,540	0	0	0	168,111	3.310	3.310	FA	223,238	652,708	08/28/2019	08/28/2029
C8666#-AC-5	TQM Pipeline and Company, LP Sr. Unsecur				1.G IF	39,321,022	98.3810	38,970,719	39,612,081	39,612,081	0	0	0	291,059	2.800	2.800	FA	385,117	553,955	02/26/2021	02/26/2031
C8894#-AL-9	Tolko Industries Ltd. Senior Note		A		3.A	3,120,238	100.3930	3,158,991	3,146,610	3,145,697	0	3,034	0	0	4.700	5.042	FA	53,405	147,891	04/01/2016	02/22/2022
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not		A		3.A	25,742,992	107.5480	27,161,341	25,255,000	25,729,407	0	(13,585)	0	0	5.700	4.989	JAJO	291,906	1,091,835	12/01/2021	10/20/2025
C8894#-AP-0	Tolko Industries Ltd. Senior Secured Not		A		3.A	5,370,000	105.0590	5,641,681	5,370,000	5,370,000	0	0	0	0	4.400	4.400	MJSD	14,439	236,280	12/09/2019	12/09/2026
C8894#-AQ-8	Tolko Industries Ltd. Sr. Secured		A		3.A	13,662,454	103.0750	14,082,524	13,662,454	13,662,454	0	0	0	0	3.950	3.950	FMAN	59,963	539,667	02/21/2020	02/21/2027
C8894#-AR-6	Tolko Industries Ltd. Sr. Secured		A		3.A	4,150,000	100.0870	4,153,596	4,150,000	4,150,000	0	0	0	0	3.550	3.565	FMAN	13,914	147,325	08/27/2020	08/27/2029
C8973@-AA-9	Gaz Metro Inc. Senior Secured Note		A		1.F	2,996,412	100.9790	3,016,686	2,987,448	2,988,032	0	(1,566)	0	0	3.860	3.806	MN	14,735	115,315	04/01/2016	05/15/2022
C8973@-AB-7	Gaz Metro Inc. Senior Secured Note		A		1.F	3,276,052	121.4150	3,952,557	3,255,412	3,273,321	0	(527)	0	0	5.060	5.016	MN	21,048	164,724	04/01/2016	05/15/2042
C9082@-AA-5	Transurban Cardinal Hldngs LTD Senior Se				2.C FE	12,392,719	102.4680	12,303,527	12,007,162	12,308,291	0	(89,298)	0	4,870	4.220	1.932	JAJO	85,858	129,087	09/01/2021	02/10/2023
00077T-AA-2	ABN-AMRO BANK SUB NOTES		D		3.A FE	9,970,000	108.4090	10,840,900	10,000,000	9,995,330	0	2,175	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note		D		2.B	26,050,785	104.4270	26,075,503	24,970,000	26,038,124	0	(12,661)	0	0	3.810	3.192	JD	60,781	589,407	11/01/2021	12/10/2029
001201-B@-0	AGL Energy Ltd. Senior Unsecured Note		D		2.B	30,000,000	105.1410	31,542,378	30,000,000	30,000,000	0	0	0	0	3.910	3.910	JD	74,942	1,173,000	12/08/2016	12/08/2031
00185A-AC-8	AON PLC CORP FOREIGN		D	2	2.A FE	7,822,021	118.0220	7,700,936	6,525,000	7,801,773	0	(20,249)	0	0	4.450	3.173	MN	29,843	145,181	07/07/2021	05/24/2043
00185A-AG-9	AON PLC CORP FOREIGN		D	2	2.A FE	14,648,259	123.5750	14,880,902	12,042,000	14,616,219	0	(12,278)	0	0	4.600	3.234	JD	26,158	325,772	11/30/2021	06/14/2044
00185A-AH-7	AON PLC CORP FOREIGN		D	2	2.A FE	1,311,410	125.0240	1,250,240	1,000,000	1,300,199	0	(9,098)	0	0	4.750	2.938	MN	6,069	47,500	10/02/2020	05/15/2045
00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2.B Z	528	108.2330	541	500	524	0	(1)	0	0	4.850	4.500	JD	1	24	04/27/2015	06/15/2044
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1.G FE	10,617,338	114.3220	11,776,309	10,301,000	10,653,775	0	6,023	0	0	3.500	3.269	MS	94,140	185,500	11/19/2021	09/27/2046
009279-AA-8	AIRBUS SE CORP FOREIGN		D	2	1.F FE	7,694,256	106.0290	8,570,324	8,083,000	7,826,151	0	43,030	0	0	3.150	3.819	AO	57,288	254,615	10/17/2018	04/10/2027
009279-AC-4	AIRBUS SE CORP FOREIGN		D	2	1.F FE	2,147,840	116.3210	2,326,420	2,000,000	2,145,095	0	(2,745)	0	0	3.950	3.509	AO	17,775	79,000	04/06/2021	04/10/2047
01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN		D	2	2.C FE	15,865,600	98.2330	15,501,167	15,780,000	15,864,900	0	(700)	0	0	4.550	4.516	MS	201,436	0	12/10/2021	09/27/2051
01539B-AC-4	ALFA SAB DE CV CORP FOREIGN		D	2	2.C FE	3,161,000	130.8200	3,793,780	2,900,000	3,141,590	0	(5,193)	0	0	6.875	6.173	MS	53,167	199,375	11/27/2017	03/25/2044
020564-AB-6	ALPEK SA DE CV CORP FOREIGN		D		2.C FE	2,662,714	105.7570	2,643,925	2,500,000	2,652,553	0	(10,162)	0	0	5.375	1.506	FA	53,377	0	11/19/2021	08/08/2023
02156L-AA-9	ALTICE FRANCE SA CORP FOREIGN		D	2	4.B FE	655,200	106.6290	639,774	600,000	638,882	0	(16,318)	0	0	8.125	3.175	FA	20,313	24,375	05/27/2021	02/01/2027
02364W-AJ-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	197,958	138.4280	217,332	157,000	187,879	0	(1,702)	0	0	6.375	4.391	MS	3,336	10,009	04/27/2015	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	20,579,440	138.7360	27,951,142	20,147,000	20,530,069	0	(14,274)	0	0	6.125	5.938	MS	311,929	1,234,004	08/01/2018	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	17,717,301	118.6160	19,666,533	16,580,000	17,675,226	0	(12,678)	0	0	4.375	3.893	JJ	332,464	550,375	11/19/2021	07/16/2042
03937L-AA-3	Arch Capital Grp Ltd. ARCH CAP GRP		D		2.A FE	3,262,425	144.4540	3,611,350	2,500,000	3,141,661	0	(37,940)	0	0	7.350	4.599	MN	30,625	183,750	08/21/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		D		2.C FE	9,400,000	138.6420	13,864,200	10,000,000	9,242,752	0	7,095	0	0	7.000	7.790	AO	147,778	712,500	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		D		2.C FE	6,028,750	135.5320	8,809,580	6,500,000	5,931,155	0	4,713	0	0	6.750	7.624	MS	146,250	446,875	01/01/2013	03/01/2041
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC CORPORATE		C	2	3.C FE	2,057,500	102.2330	2,044,660	2,000,000	2,049,994	0	(7,506)	0	0	4.125	3.125	MN	10,542	41,250	07/29/2021	08/15/2026
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN		D		2.A FE	60,661,960	147.5690	90,396,342	61,257,000	60,742,999	0	(1,330)	0	0	6.450	6.504	MS	1,163,373	3,951,077	04/27/2015	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN		D		2.A FE	34,159,664	119.6070	40,439,127	33,810,000	34,088,517	0	(8,810)	0	0	4.000	3.941	MS	386,937	1,352,400	10/10/2012	09/18/2042
046353-AT-5	ASTRAZENECA PLC CORP FOREIGN		D	2	2.A FE	21,515,373	112.7060	21,091,801	18,714,000	21,399,976	0	(115,397)	0	0	4.000	1.750	JJ	341,011	0	11/04/2021	01/17/2029
046353-AZ-1	ASTRAZENECA PLC CORP FOREIGN		D	2	2.A FE	20,667,450	105.5840	21,024,942	19,913,000	20,664,447	0	(3,004)	0	0	3.000	2.808	MN	54,761	298,695	10/28/2021	05/28/2051
04965D-A*-7	Atresmedia Corporacin de Medio Senior Un		D		2.C	7,284,497	103.7550	7,450,591	7,180,970	7,266,202	0	(18,295)	0	0	4.480	3.666	JJ	151,917	232,960	09/01/2021	07/11/2023
04965D-A@-5	Atresmedia Corporacin de Medio Senior Un		D		2.C	6,590,744	107.4050	6,458,977	6,013,659	6,542,878	0	(47,866)	0	0	4.750	2.146	JJ	134,890	0	09/01/2021	07/11/2025
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN		D		1.D FE	22,500,000	100.3130	22,570,531	22,500,000	22,500,000	0	0	0	0	0.650	2.385	FMAN	16,241	149,804	11/14/2019	11/21/2022
05256L-AB-9	Australia Pacific LNG Senior Secured Not		D		2.B FE	61,050,000	110.0760	67,201,626	61,050,000	61,050,000	0	0	0	0	4.820	4.817	MS	743,826	2,942,610	09/25/2018	09/30/2030
05256L-AC-7	Australia Pacific LNG Senior Secured Not		D		2.B FE	15,045,000	110.2530	16,587,620	15,045,000	15,045,000	0	0	0	0	4.850	4.845	MS	184,448	729,683	03/27/2019	09/30/2030
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN		D		2.A FE	1,921,097	122.2400	2,328,672	1,905,000	1,919,798	0	(330)	0	0	5.150	5.092	AO	24,527	98,108	04/02/2018	04/01/2045
05523*-AC-1	BA Holdings Senior Unsecured Note		C		2.C YE	19,921,739	104.3690	20,792,125	19,921,739	19,921,739	0	0	0	0	4.880	4.910	MJSD	43,208	972,181	06/29/2016	06/29/2023
05523*-AD-9	BA Holdings Senior Unsecured Note		C		2.C YE	19,921,739	109.7640	21,866,928	19,921,739	19,921,739	0	0	0	0	4.940	4.970	MJSD	43,739	984,134	06/29/2016	06/29/2026
05523R-AD-9	BAE Systems plc CORP FOREIGN		D	2	2.B FE	30,048,975	106.8000	29,979,828	28,071,000	29,919,195	0	(129,936)	0	0	3.400	2.491	AO	201,487	484,007	05/21/2021	04/15/2030
05523R-AE-7	BAE Systems plc CORP FOREIGN		D	2	2.B FE	15,127,680	97.9020	14,890,894	15,210,000	15,128,649	0	827	0	0	3.000	3.028	MS	134,355	94,125	12/06/2021	09/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05530Q-AN-0	BAT INTL FIN PLC CORP FOREIGN		D	2	2.B FE	5,055,980	98.2840	4,963,342	5,050,000	5,054,599	0	(1,065)	0	0	1.668	1.645	MS	22,462	84,234	09/25/2020	03/25/2026
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1.E FE	3,513,008	128.6250	3,858,750	3,000,000	3,411,021	0	(13,260)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		D		1.F FE	8,023,235	119.1270	7,678,926	6,446,000	7,686,138	0	(285,078)	0	0	6.420	1.584	MS	137,944	413,833	01/05/2021	03/01/2026
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	35,371,643	118.7120	42,219,923	35,565,000	35,579,941	0	24,635	0	0	4.125	4.106	FA	517,545	1,247,813	11/19/2021	02/24/2042
055451-AU-2	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	394,804	105.1770	420,708	400,000	398,678	0	705	0	0	3.850	4.045	MS	3,893	15,400	12/07/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	39,432,736	132.7020	48,262,390	36,369,000	39,157,452	0	(76,980)	0	0	5.000	4.441	MS	459,664	1,818,450	02/12/2019	09/30/2043
05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secur		D		2.A FE	16,960,106	103.3610	17,530,128	16,960,106	16,960,106	0	0	0	0	3.500	3.515	JAJO	138,508	593,604	11/05/2019	01/07/2030
05565Q-DB-1	BP CAPITAL MARKETS PLC CORP FOREIGN		D	2	1.G FE	19,504,600	105.2330	21,046,600	20,000,000	19,682,343	0	66,478	0	0	3.119	3.516	MN	98,768	623,800	03/26/2019	05/04/2026
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN		D		1.D FE	5,346,870	102.9580	5,456,774	5,300,000	5,308,335	0	(7,000)	0	0	3.250	3.110	MS	56,460	172,250	01/26/2016	03/03/2023
05578A-AJ-7	BPCE SA CORP FOREIGN		D		1.E FE	5,758,829	106.6910	5,754,913	5,394,000	5,752,657	0	(6,171)	0	0	3.250	2.071	JJ	82,783	0	11/22/2021	01/11/2028
05578A-AN-8	BPCE SA CORP FOREIGN		D		1.E FE	2,812,554	102.8000	2,801,300	2,725,000	2,806,813	0	(5,741)	0	0	2.700	2.275	AO	18,394	36,788	05/24/2021	10/01/2029
05578A-AP-3	BPCE SA CORP FOREIGN		D		1.E FE	10,002,400	96.8970	9,689,700	10,000,000	10,001,946	0	(454)	0	0	1.000	0.995	JJ	44,722	50,000	01/20/2021	01/20/2026
05581K-AB-7	BNP PARIBAS SA CORP FOREIGN		D		1.G FE	3,569,699	105.0220	3,498,283	3,331,000	3,458,691	0	(61,318)	0	0	3.800	1.862	JJ	60,125	126,578	03/02/2020	01/10/2024
05583J-AA-0	BPCE SA CORP FOREIGN		D		2.A FE	9,188,100	100.9560	9,086,040	9,000,000	9,032,075	0	(81,311)	0	0	3.000	2.076	MN	29,250	270,000	01/21/2020	05/22/2022
05583J-AC-6	BPCE SA CORP FOREIGN		D		2.A FE	1,516,972	105.8070	1,509,866	1,427,000	1,515,146	0	(1,826)	0	0	3.500	2.356	AO	9,434	0	11/10/2021	10/23/2027
05583J-AH-5	BPCE SA CORP FRGN FLOATER		D	2	2.A FE	17,153,151	98.6340	16,900,936	17,135,000	17,149,736	0	(3,415)	0	0	1.652	1.621	AO	66,836	141,535	04/27/2021	10/06/2026
05583J-AK-8	BPCE SA CORP FRGN FLOATER		D	2	2.A FE	13,941,200	99.2030	13,888,420	14,000,000	13,927,373	0	(13,827)	0	0	2.045	1.279	AO	57,260	0	11/10/2021	10/19/2027
056752-AH-1	BAIDU INC CORP FOREIGN		D		1.G FE	7,180,743	100.8540	7,518,665	7,455,000	7,414,348	0	76,745	0	0	2.875	3.957	JJ	104,189	214,331	10/30/2018	07/06/2022
059578-AF-1	BANCO DO BASIL GOVT FOREIGN		D		3.C FE	487,500	97.4840	487,420	500,000	487,599	0	99	0	0	3.250	3.825	MS	4,108	0	12/14/2021	09/30/2026
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		D		2.B FE	2,925,449	136.5440	3,707,170	2,715,000	2,782,600	0	(10,620)	0	0	9.025	8.423	MS	72,147	245,029	07/13/2005	03/15/2029
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1.F FE	9,444,013	102.7510	9,586,668	9,330,000	9,344,756	0	(12,590)	0	0	3.200	3.057	FA	103,667	298,560	02/26/2013	02/26/2023
064255-AR-3	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1.E FE	16,540,205	105.2250	16,309,875	15,500,000	15,978,958	0	(275,512)	0	0	4.100	2.224	MS	197,711	635,500	12/05/2019	09/09/2023
06675F-AR-8	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1.D FE	5,067,547	104.3470	5,024,308	4,815,000	4,924,564	0	(68,601)	0	0	3.750	2.250	JJ	80,752	180,563	11/19/2019	07/20/2023
06675F-AS-6	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1.D FE	8,974,530	101.3330	9,119,970	9,000,000	8,992,185	0	8,509	0	0	2.125	2.223	MN	21,250	191,340	11/18/2019	11/21/2022
067316-AH-2	BACARDI LTD CORP FOREIGN		D	2	2.C FE	3,374,047	131.8330	3,328,783	2,525,000	3,368,046	0	(6,000)	0	0	5.300	3.358	MN	17,100	66,913	09/14/2021	05/15/2048
06738E-AJ-4	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	514,728	133.0330	665,165	500,000	513,201	0	(286)	0	0	5.250	5.057	FA	9,771	26,250	12/07/2015	08/17/2045
06738E-AN-5	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	16,752,445	109.3890	16,108,624	14,726,000	16,265,708	0	(366,212)	0	0	4.375	1.681	JJ	302,445	644,263	08/27/2020	01/12/2026
06738E-AS-4	BARCLAYS BANK PLC CORP FOREIGN		D	2	2.B FE	1,370,000	100.0480	1,370,658	1,370,000	1,370,000	0	0	0	0	3.684	3.684	JJ	23,974	50,471	01/03/2017	01/10/2023
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	16,529,458	129.3990	16,116,645	12,455,000	16,518,586	0	(10,872)	0	0	4.950	3.072	JJ	292,848	0	12/03/2021	01/10/2047
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		D	2	1.E FE	102,821,096	100.3200	102,602,457	102,275,000	102,390,052	0	(422,006)	0	0	1.700	1.286	MN	236,653	1,738,675	12/08/2020	05/12/2022
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN		D		2.A FE	30,877,584	136.6850	37,725,060	27,600,000	30,285,699	0	(94,459)	0	0	5.950	5.099	AO	346,687	1,642,200	01/16/2018	10/15/2039
09659W-2A-1	BNP PARIBAS SA CORP FOREIGN		D		1.G FE	14,594,917	100.9340	14,433,562	14,300,000	14,349,984	0	(125,832)	0	0	2.950	2.050	MN	44,529	421,850	02/11/2020	05/23/2022
09659W-2L-7	BNP PARIBAS SA CORP FRGN FLOATER		D	2	1.G FE	30,607,700	101.0430	30,312,900	30,000,000	30,466,875	0	(108,051)	0	0	2.219	1.750	JD	40,682	665,700	04/23/2021	06/09/2026
09659W-2N-3	BNP PARIBAS SA CORP FRGN FLOATER		D	2	1.G FE	41,662,530	97.3330	40,490,528	41,600,000	41,640,240	0	(22,290)	0	0	1.323	1.253	JJ	256,838	275,184	01/29/2021	01/13/2027
09659W-2R-4	BNP PARIBAS SA CORP FRGN FLOATER		D	2	1.G FE	57,980,790	98.0030	57,398,397	58,568,000	57,980,916	0	126	0	0	2.159	2.192	MS	372,320	0	11/16/2021	09/15/2029
102137-A*-7	Vistry Group Plc Senior Unsecured Note		B		3.B YE	28,567,313	107.0890	33,931,971	31,685,701	31,649,924	0	5,429	0	(291,411)	4.030	4.054	FA	478,850	1,309,907	01/03/2020	02/16/2027
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP FORE		D	2	2.C FE	12,229,750	106.0910	13,049,193	12,300,000	12,253,791	0	6,503	0	0	4.500	4.572	JJ	262,913	553,500	02/05/2018	01/10/2028
111021-AE-1	BRITISH TELECOM PLC BONDS		D		2.B FE	85,748,534	147.1360	108,586,368	73,800,000	81,488,000	0	(601,726)	0	0	9.625	7.939	JD	315,700	7,103,250	06/28/2007	12/15/2030
11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN		D		1.G FE	4,963,600	141.6670	7,083,350	5,000,000	4,974,192	0	1,097	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
12117#-AC-5	Bureau Veritas Holdings, Inc. Senior Uns		D		2.C	39,420,000	111.4880	43,948,439	39,420,000	39,420,000	0	0	0	0	4.640	4.640	JJ	838,332	1,829,088	01/16/2019	01/16/2029
14214X-A#-7	Carillion Group plc Senior Note		B		6. Z	3	0.0000	0	21,059,122	0	0	0	0	0	3.620	3.650	FA	0	0	08/30/2012	08/30/2019
143658-AF-9	CARNIVAL CORP DEBENTURES		D		4.C FE	15,600,719	106.2590	17,718,688	16,675,000	16,518,114	0	78,846	0	0	7.200	7.774	AO	300,150	1,200,600	03/23/1998	10/01/2023
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK		D		2.B FE	3,508,686	113.0840	3,939,565	3,483,751	3,505,857	0	(756)	0	0	5.200	5.139	JD	4,529	181,155	05/05/2017	06/22/2047
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1.F FE	59,335,788	131.1360	74,005,290	56,434,000	59,059,511	0	(53,514)	0	0	5.250	4.890	MN	288,049	2,907,398	11/19/2021	11/26/2043
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un		D		2.B	37,990,000	112.0830	42,580,164	37,990,000	37,990,000	0	0	0	0	5.850	5.850	JD	92,601	2,222,415	12/16/2016	12/16/2026
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un		D		2.B	22,600,000	111.8630	25,281,115	22,600,000	22,600,000	0	0	0	0	5.800	5.800	JD	54,617	1,310,800	12/16/2016	12/16/2026
21240B-A@-0	Controladora Mabe S.A. de C.V. Senior Un		D		2.B	19,290,000	112.0390	21,612,268	19,290,000	19,290,000	0	0	0	0	5.840	5.840	JD	46,939	1,126,536	12/16/2016	12/16/2026
21684L-BN-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT		D		1.E FE	28,500,000	99.9960	28,498,737	28,500,000	28,500,000	0	0	0	0	0.157	0.168	JAJO	10,788	12,227	07/02/2021	07/06/2022
21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FORE		D		1.D FE	18,753,316	140.1090	26,620,710	19,000,000	18,801,247	0	5,496	0	0	5.250	5.336	MN	102,521	997,500	04/27/2015	05/24/2041
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER		D		1.D FE	55,500,000	99.9570	55,476,326	55,500,000	55,500,000	0	0	0	0	0.350	0.390	JAJO	43,537	140,894	01/05/2021	01/12/2024
218333-A*-3	Corbion NV Senior Unsecured		D		2.B	5,557,645	106.2320	5,424,995	5,106,749	5,524,223	0	(33,422)	0	0	4.170	2.019	JD	5,915	106,476	09/01/2021	12/22/2025
223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1.G FE	55,011,143	142.8800	66,794,971	46,749,000	52,849,820	0	(245,805)	0	0	6.550	5.310	AO	646,435	3,062,060	04/27/2015	10/15/2037
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRA CORP FORE		D		1.G FE	17,175,150	100.0470	16,738,864	16,731,000	16,736,613	0	(226,614)	0	0	3.375	2.000	JJ	268,219	564,671	03/02/2020	01/10/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRA CORP FORE		D		1.G FE	5,030,901	109.9080	5,033,786	4,580,000	5,022,396	0	(8,505)	0	0	4.125	2.090	JJ	89,739	0	11/22/2021	01/10/2027
22535W-AH-0	CREDIT AGRICOLE SA (LONDON BRA CORP FRGN		D	2	1.G FE	35,594,903	97.1840	34,987,212	36,001,000	35,629,650	0	34,748	0	0	1.247	1.403	JJ	193,290	224,466	07/15/2021	01/26/2027
225401-AC-2	CREDIT SUISSE AG CORP FOREIGN		D	2	2.A FE	14,893,787	108.8030	14,253,193	13,100,000	14,526,800	0	(267,542)	0	0	4.282	1.992	JJ	268,006	560,942	08/27/2020	01/09/2028
225401-AF-5	CREDIT SUISSE AG CORP FRGN FLOATER		D	2	2.A FE	7,879,340	107.1020	7,497,140	7,000,000	7,765,347	0	(113,994)	0	0	3.869	1.939	JJ	127,140	135,415	01/13/2021	01/12/2029
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1.F FE	13,621,505	106.1000	14,588,750	13,750,000	13,686,587	0	21,745	0	0	3.625	3.805	MS	155,069	498,438	07/02/2018	09/09/2024
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN		D		1.E FE	114,750,000	100.0160	114,767,851	114,750,000	114,750,000	0	0	0	0	0.500	0.597	FMAN	92,438	575,508	01/30/2020	02/04/2022
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN		D		1.E FE	18,750,000	99.8080	18,713,964	18,750,000	18,750,000	0	0	0	0	0.440	0.460	FMAN	13,745	60,177	01/26/2021	02/02/2024
227047-A@-6	Croda International plc Senior Unsecured		B		2.C	8,370,000	102.0080	8,700,278	8,529,000	8,529,000	0	0	0	(647,625)	1.430	1.430	JD	1,355	124,785	06/27/2016	06/29/2026
227047-B*-7	Croda International plc Senior Unsecured		B		2.C	18,835,000	102.1790	18,072,006	17,686,540	17,686,540	0	0	0	(163,226)	2.800	2.800	JD	5,502	499,665	06/27/2016	06/29/2026
227047-B@-5	Croda International plc Senior Unsecured				2.C	5,112,140	100.6800	5,444,143	5,407,371	5,407,371	0	0	0	(49,904)	2.460	2.460	JD	9,238	134,588	06/06/2019	06/07/2027
23329P-AE-0	DNB BANK ASA CORP FOREIGN		D		1.D FE	4,096,679	101.4670	4,160,147	4,100,000	4,098,927	0	1,109	0	0	2.150	2.178	JD	7,101	88,150	11/25/2019	12/02/2022
23636T-AE-0	DANONE CORP FOREIGN		D	2	2.A FE	2,875,170	105.2130	3,156,390	3,000,000	2,933,895	0	12,343	0	0	2.947	3.445	MN	14,489	88,410	11/21/2016	11/02/2026
243435-A*-5	Dechra Pharmaceuticals plc Sr. Unsecured		B		3.A	15,470,183	100.7870	15,344,048	15,224,192	15,386,471	0	(10,876)	0	(887,051)	1.190	0.972	JJ	80,016	99,871	09/01/2021	01/22/2027
24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP FOREI		D		2.B FE	1,012,132	138.1450	1,201,862	870,000	994,634	0	(4,139)	0	0	5.700	4.555	AO	12,398	49,590	05/31/2017	10/01/2040
251566-AA-3	DEUTSCHE TELEKOM AG CORP FOREIGN		D	2	2.A FE	2,326,620	106.7120	2,267,630	2,125,000	2,325,302	0	(1,318)	0	0	3.625	3.113	JJ	34,236	0	09/14/2021	01/21/2050
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2.B FE	21,278,631	145.5360	28,299,475	19,445,000	20,523,232	0	(92,940)	0	0	8.750	7.814	JD	75,619	1,701,438	02/11/2004	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2.B FE	1,997,145	159.4980	2,392,470	1,500,000	1,790,125	0	(18,825)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
251889-A@-0	Devro plc Senior Note		D		3.A	3,086,161	103.0060	3,051,435	2,962,391	3,070,939	0	(15,222)	0	0	4.570	2.906	AO	27,828	67,691	09/01/2021	04/17/2024
25243Y-BD-0	DIAGEO CAPITAL PLC CORP FOREIGN		D	2	1.G FE	4,467,961	98.9370	4,443,261	4,491,000	4,468,020	0	59	0	0	2.000	2.067	AO	15,469	0	12/20/2021	04/29/2030
256911-A*-9	Dollar Diversified Payment Rig Senior Se		D		2.B FE	103,247,205	102.5260	105,189,252	102,598,023	103,226,104	0	(21,101)	0	0	3.700	3.434	MJSD	168,717	3,492,301	09/01/2021	06/15/2026
29082A-AA-5	EMBRAER SA CORP FOREIGN		D		3.B FE	4,142,500	101.4080	4,056,320	4,000,000	4,018,566	0	(39,959)	0	0	5.150	4.103	JD	9,156	206,000	09/28/2018	06/15/2022
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE		D		3.B FE	7,233,193	103.4740	7,408,738	7,160,000	7,222,491	0	(3,923)	0	0	5.050	4.770	JD	16,070	294,415	12/13/2021	06/15/2025
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		D		2.A FE	6,674,289	122.5710	7,728,102	6,305,000	6,434,368	0	(22,027)	0	0	7.875	7.361	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		D		2.A FE	4,725,612	122.4090	5,581,850	4,560,000	4,698,455	0	(6,184)	0	0	7.325	6.972	FA	139,175	334,020	12/08/2017	02/01/2037
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2.A FE	21,217,683	142.5800	27,881,519	19,555,000	20,785,915	0	(46,772)	0	0	6.800	6.162	MS	391,535	1,329,740	09/10/2009	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2.A FE	19,892,600	133.3890	26,677,800	20,000,000	19,913,567	0	2,590	0	0	6.000	6.039	AO	280,000	1,200,000	09/30/2009	10/07/2039
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2.A FE	1,966,248	108.2190	1,947,942	1,800,000	1,947,743	0	(18,505)	0	0	3.625	2.013	MN	6,525	99,000	04/08/2021	05/25/2027
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2.A FE	9,047,790	107.0970	8,674,857	8,100,000	8,903,630	0	(120,101)	0	0	3.500	1.817	AO	66,938	283,500	11/06/2020	04/06/2028
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2.A FE	9,153,300	117.2510	9,145,578	7,800,000	9,043,198	0	(110,102)	0	0	4.875	2.516	JD	17,956	380,250	04/05/2021	06/14/2029
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D	2	2.A FE	1,689,426	96.8710	1,646,807	1,700,000	1,689,863	0	437	0	0	2.250	2.320	JJ	17,956	0	07/07/2021	07/12/2031
30607F-AA-8	FALABELLA SA CORP FOREIGN		D	2	2.B FE	9,088,937	99.7260	9,144,874	9,170,000	9,089,985	0	1,048	0	0	3.375	3.477	JJ	65,336	0	10/12/2021	01/15/2032
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1.G FE	9,287,540	102.4150	9,729,425	9,500,000	9,442,574	0	40,317	0	0	2.875	3.331	MN	38,693	273,125	08/06/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1.G FE	10,479,732	118.7670	12,589,302	10,600,000	10,493,839	0	2,819	0	0	4.375	4.447	MN	65,698	463,750	09/25/2018	05/10/2043
35177P-AL-1	FRANCE TELECOM SA NOTES		D		2.A FE	15,420,254	153.3020	21,922,186	14,300,000	15,039,337	0	(56,550)	0	0	9.000	8.160	MS	429,000	1,287,000	07/24/2006	03/01/2031
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE		D		2.A FE	6,424,494	120.1330	6,693,811	5,572,000	6,235,493	0	(37,077)	0	0	4.418	3.338	MN	31,455	246,171	07/07/2016	11/15/2035
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN		D		2.B FE	6,730,992	106.1230	6,991,808	6,588,400	6,644,538	0	(10,213)	0	0	4.634	4.379	JJ	128,059	305,306	09/09/2014	07/31/2029
36256W-AB-0	GMR HYDERABAD INTERNATIONAL AI CORP FORE		D		3.C FE	2,587,500	102.8800	2,572,000	2,500,000	2,577,975	0	(9,525)	0	0	5.375	3.925	AO	30,234	67,188	09/15/2021	04/10/2024
36261@-AA-4	GUD North America Inc Sr. Unsecured		D		2.B Z	10,291,346	99.7820	10,268,898	10,291,346	10,291,346	0	0	0	0	3.050	3.050	MN	33,132	0	11/23/2021	11/23/2031
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L CORP SINK		D		1.C FE	2,820,000	98.0920	2,766,194	2,820,000	2,820,000	0	0	0	0	2.160	2.159	MS	15,397	37,732	02/09/2021	03/31/2034
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L CORP SINK		D		1.C FE	1,510,000	99.6430	1,504,609	1,510,000	1,510,000	0	0	0	0	2.940	2.940	MS	11,222	27,500	02/09/2021	09/30/2040
377373-AD-7	GlaxoSmithKline Capital PLC CORP FOREIGN		D		1.F FE	9,524,510	100.8590	9,581,605	9,500,000	9,502,541	0	(8,310)	0	0	2.850	2.762	MN	39,860	270,750	04/03/2019	05/08/2022
377373-AH-8	GlaxoSmithKline Capital PLC CORP FOREIGN		D	2	1.F FE	357,362	109.0620	332,639	305,000	349,052	0	(5,837)	0	0	3.375	1.261	JD	858	10,294	07/23/2020	06/01/2029
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES		D		2.A FE	6,516,742	143.6350	10,054,450	7,000,000	6,679,786	0	17,981	0	0	8.500	9.194	MS	181,806	595,000	07/21/2004	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2.A FE	19,143,248	118.0020	23,930,806	20,280,000	19,229,087	0	19,992	0	0	5.000	5.382	MN	135,200	1,014,000	09/05/2018	05/13/2045
40049J-BC-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2.A FE	1,170,990	135.5190	1,355,190	1,000,000	1,154,849	0	(3,386)	0	0	6.125	4.999	JJ	25,691	61,250	09/13/2016	01/31/2046
40052V-AD-6	GRUPO BIMBO SA DE CV CORP FOREIGN		D		2.B FE	4,240,010	119.4400	5,076,200	4,250,000	4,241,471	0	187	0	0	4.875	4.889	JD	2,302	207,188	10/31/2017	06/27/2044
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	1,044,838	136.0640	1,104,840	812,000	992,258	0	(8,868)	0	0	6.500	4.396	MN	8,650	52,780	04/27/2015	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	3,664,330	138.0900	3,942,470	2,855,000	3,499,926	0	(27,809)	0	0	6.500	4.481	MS	54,642	185,575	04/27/2015	09/15/2037
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	1,568,825	142.6460	1,671,811	1,172,000	1,491,861	0	(13,011)	0	0	6.800	4.441	JD	6,641	79,696	04/27/2015	06/01/2038
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN		D		1.G FE	136,737	143.6050	146,477	102,000	131,157	0	(934)	0	0	6.100	4.011	JJ	2,886	6,222	04/27/2015	01/14/2042
404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN		D		2.A FE	1,329,908	130.6900	1,616,635	1,237,000	1,318,407	0	(2,055)	0	0	5.250	4.764	MS	19,302	64,943	12/07/2015	03/14/2044
422460-AG-3	HEATHROW FUNDING LTD CORP Foreign		B	2	2.A FE	65,124	103.8950	65,801	63,334	64,751	0	(28)	0	(346)	3.726	3.476	AO	519	1,197	10/04/2021	04/13/2033
423012-AG-8	Heineken N.V. CORP FOREIGN		D	2	2.A FE	18,172,108	124.7290	22,201,762	17,800,000	18,144,465	0	(7,819)	0	0	4.350	4.223	MS	197,877	774,300	03/30/2020	03/29/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43761A-A*-7	HomeServe plc Sr. Unsecured Note		B		2.B	26,881,054	101.4550	24,305,140	23,956,471	23,956,471	0	0	0	(221,090)	3.440	3.440	AO	192,291	833,853	10/07/2015	10/07/2022
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN		D		1.F FE	3,486,920	100.0910	3,242,948	3,240,000	3,241,154	0	(36,140)	0	0	4.625	3.480	JJ	69,930	149,850	05/19/2014	01/13/2022
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		D		1.F FE	18,237,573	148.7280	19,141,294	12,870,000	16,670,832	0	(241,121)	0	0	7.450	4.259	MN	98,545	958,815	09/05/2014	11/24/2033
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N		D		2.C PL	66,510,544	128.4580	85,438,420	66,510,544	66,510,544	0	0	0	0	6.050	6.050	JJ	2,011,944	4,024,301	07/20/2018	01/01/2043
45326Y-A*-8	Incitec Pivot Ltd Senior Unsecured Note		D		2.B	1,000,000	105.1210	1,051,209	1,000,000	1,000,000	0	0	0	0	4.030	4.030	AO	6,829	40,300	10/30/2019	10/30/2028
45326Y-A@-6	Incitec Pivot Ltd Senior Unsecured Note		D		2.B	10,000,000	105.8070	10,580,661	10,000,000	10,000,000	0	0	0	0	4.130	4.130	AO	69,981	413,000	10/30/2019	10/30/2030
45662N-A*-4	Infineon Technologies AG Senior Unsecure		D		2.C	3,191,718	104.7150	3,342,211	3,191,718	3,191,718	0	0	0	0	3.940	3.940	AO	30,041	125,754	04/05/2016	04/05/2024
45662N-A@-2	Infineon Technologies AG Senior Unsecure		D		2.C	5,745,092	107.3580	6,167,805	5,745,092	5,745,092	0	0	0	0	4.100	4.100	AO	56,270	235,549	04/05/2016	04/07/2026
456837-AH-6	ING GROEP NV CORP FOREIGN		D		1.G FE	2,692,305	109.6570	3,015,568	2,750,000	2,712,835	0	6,181	0	0	3.950	4.239	MS	27,760	108,625	06/28/2018	03/29/2027
456837-AQ-6	ING GROEP NV CORP FOREIGN		D		1.G FE	7,005,670	111.7930	7,825,510	7,000,000	7,003,996	0	(505)	0	0	4.050	4.040	AO	64,575	283,500	04/08/2019	04/09/2029
456837-AV-5	ING GROEP NV CORP FRGN FLOATER		D	2	1.G FE	4,799,043	99.3230	4,713,870	4,746,000	4,790,090	0	(8,953)	0	0	1.726	1.421	AO	20,479	40,958	05/05/2021	04/01/2027
45685N-AA-4	ING GROEP NV CORP FOREIGN		D		1.G FE	21,495,566	111.2240	21,643,078	19,459,000	20,800,441	0	(311,593)	0	0	4.625	2.797	JJ	437,490	899,979	09/27/2019	01/06/2026
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE		D	2	2.B FE	1,087,417	124.4520	1,057,842	850,000	1,085,690	0	(1,726)	0	0	4.500	2.986	MS	10,625	19,125	09/14/2021	03/21/2049
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY CORP FOREI		D	2	3.C FE	10,224,531	109.4400	10,260,000	9,375,000	10,176,583	0	(47,948)	0	0	6.500	3.079	FA	230,208	44,688	12/01/2021	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREI		D	2	3.C FE	6,936,000	112.1030	6,950,386	6,200,000	6,819,298	0	(83,523)	0	0	6.250	3.826	JJ	178,681	256,250	05/26/2021	01/15/2027
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY CORP FOREI		D	2	3.C FE	10,270,000	102.8080	10,177,992	9,900,000	10,225,837	0	(44,163)	0	0	4.125	3.038	AO	86,213	226,875	09/29/2021	04/15/2026
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure		D		3.A FE	3,142,219	100.8690	3,169,523	3,142,219	3,142,219	0	0	0	0	5.875	5.916	JAJO	43,075	184,605	05/18/2015	07/08/2022
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE CORPORATE		C	2	2.C FE	3,287,813	107.9680	3,239,040	3,000,000	3,239,037	0	(48,776)	0	0	6.750	2.487	FA	76,500	25,313	08/25/2021	02/15/2028
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	16,659,357	122.0060	19,893,125	16,305,000	16,631,072	0	(8,672)	0	0	4.625	4.480	JJ	374,958	754,106	06/19/2019	07/02/2044
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	17,949,662	108.2640	19,298,058	17,825,000	17,906,999	0	(19,943)	0	0	3.900	3.768	FA	264,553	695,175	10/18/2019	02/14/2026
478375-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	3,074,433	131.4920	3,650,218	2,776,000	3,053,107	0	(6,763)	0	0	5.125	4.431	MS	42,286	142,270	06/19/2019	09/14/2045
478375-AU-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	3,318,475	121.6970	3,705,676	3,045,000	3,296,161	0	(5,969)	0	0	4.500	3.971	FA	51,765	137,025	01/16/2018	02/15/2047
479142-D*-9	Johnson Matthey Senior Note		B		1.G	36,859,243	103.4620	34,000,140	32,862,398	33,566,643	0	(89,185)	0	(411,026)	3.570	2.709	FA	443,561	689,287	09/01/2021	08/16/2024
479142-E*-8	Johnson Matthey Senior Unsecured Note		B		1.G	31,509,942	102.9240	32,351,522	31,432,549	31,432,549	0	0	0	(2,386,740)	1.810	1.810	JD	18,964	578,597	12/19/2018	12/19/2028
493859-C@-9	Kier Group plc Senior Note		B		4.A YE	6,280,000	107.6280	5,757,339	5,349,315	5,349,315	0	0	0	(49,368)	5.180	4.430	MN	31,885	258,141	11/20/2014	01/31/2025
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		2.A FE	1,750,226	104.5790	1,835,361	1,755,000	1,753,674	0	516	0	0	3.800	3.833	AO	15,376	66,690	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		2.A FE	1,491,885	104.5880	1,568,820	1,500,000	1,497,062	0	843	0	0	3.250	3.314	MS	14,760	48,750	03/05/2015	03/12/2025
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2.A FE	29,026,554	146.1410	39,331,658	26,913,500	28,509,127	0	(60,212)	0	0	6.875	6.270	MS	565,370	1,850,303	04/27/2015	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2.A FE	25,321,365	127.4920	31,152,670	24,435,000	25,176,344	0	(21,539)	0	0	5.000	4.764	MS	359,738	1,221,750	04/27/2015	03/15/2042
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D		2.B FE	4,701,510	104.4840	4,960,900	4,748,000	4,739,363	0	5,272	0	0	4.000	4.122	JJ	87,574	189,920	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE		D		2.B FE	4,142,593	128.8400	4,854,691	3,768,000	4,115,535	0	(9,338)	0	0	5.250	4.572	JJ	91,217	197,820	07/10/2019	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D	2	2.B FE	8,602,460	124.6930	10,598,905	8,500,000	8,602,060	0	(3,159)	0	0	4.875	4.779	MS	122,010	414,375	07/08/2019	03/15/2044
524671-AA-2	LEGRAND DEBENTURES		D		1.G FE	2,399,970	120.8020	2,887,168	2,390,000	2,391,725	0	(578)	0	0	8.500	8.467	FA	76,746	203,150	07/21/2004	02/15/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI		D		2.B FE	13,459,850	114.2830	15,181,210	13,283,874	13,412,230	0	(8,769)	0	0	5.875	5.740	JAJO	186,436	780,427	03/30/2020	07/05/2034
552081-AM-3	LYONDELLBASELL IND NV CORP FOREIGN		D	2	2.B FE	11,176,853	123.3810	11,173,383	9,056,000	11,174,845	0	(2,007)	0	0	4.625	3.428	FA	145,431	0	12/08/2021	02/26/2055
573026-A*-2	Marston's PLC Sr. Unsecured		B		4.A	7,239,449	104.9170	7,989,142	7,614,718	7,614,718	0	0	0	(70,275)	6.140	4.640	FMAN	35,332	477,373	11/25/2019	11/25/2024
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI		D	2	1.G FE	11,343,625	107.8590	10,823,651	10,035,000	11,138,153	0	(205,472)	0	0	3.350	1.084	AO	84,043	336,173	01/15/2021	04/01/2027
58507L-AW-9	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI		B	2	1.F FE	76,068,835	100.4630	72,300,682	71,967,702	73,542,735	0	(47,672)	0	(5,585,907)	1.625	1.520	OCT	249,915	1,245,662	10/27/2020	10/15/2050
589858-AA-3	Merieux Nutrisciences Corp Senior Note		D		3.A	2,500,000	102.7440	2,568,592	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	106,250	08/08/2014	12/20/2022
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN		D		2.C FE	12,873,000	132.9420	15,953,040	12,000,000	12,756,665	0	(17,767)	0	0	6.750	6.203	MS	229,500	810,000	09/04/2014	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN		D		2.C FE	6,147,300	123.4530	7,654,086	6,200,000	6,152,508	0	959	0	0	5.875	5.936	MS	105,228	364,250	09/09/2014	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2.C FE	1,588,500	106.9200	1,924,560	1,800,000	1,650,202	0	21,394	0	0	4.000	5.715	AO	17,400	72,000	12/10/2018	10/04/2027
59284B-AG-3	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2.C FE	17,913,626	117.3710	21,637,344	18,435,000	17,943,215	0	8,083	0	0	5.500	5.698	JJ	467,532	1,013,925	11/27/2017	01/15/2048
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	9,899,340	104.3730	9,915,435	9,500,000	9,660,244	0	(98,783)	0	0	3.761	2.656	JJ	153,835	357,295	07/25/2019	07/26/2023
606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	20,160,723	111.8070	19,555,044	17,490,000	20,028,806	0	(131,917)	0	0	4.050	1.743	MS	216,439	354,173	08/16/2021	09/11/2028
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	10,462,966	104.7260	10,740,699	10,256,000	10,372,316	0	(51,035)	0	0	3.407	2.866	MS	110,650	349,422	03/12/2020	03/07/2024
606822-BG-8	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	20,094,814	100.5020	19,718,492	19,620,000	19,658,053	0	(208,732)	0	0	3.218	2.134	MS	199,934	631,372	11/15/2019	03/07/2027
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	75,000,000	101.1300	75,847,464	75,000,000	75,000,000	0	0	0	0	2.623	2.623	JJ	890,727	1,967,250	07/11/2019	07/18/2022
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN		D	2	1.G FE	24,167,074	98.2940	23,622,997	24,033,000	24,155,904	0	(11,170)	0	0	1.538	1.385	JJ	165,306	0	09/01/2021	07/20/2027
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN		D	2	1.G FE	21,389,246	98.7050	21,177,158	21,455,000	21,394,992	0	5,746	0	0	1.640	2.184	AO	76,237	0	11/02/2021	10/13/2027
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC CORP FOREIGN		D		1.G FE	25,410,500	100.3780	25,094,500	25,000,000	25,027,785	0	(178,436)	0	0	2.953	2.226	FA	252,235	738,250	10/24/2019	02/28/2022
60687Y-AS-8	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1.G FE	1,658,990	104.5340	1,615,050	1,545,000	1,597,463	0	(35,403)	0	0	3.922	1.651	MS	18,515	60,595	03/02/2020	09/11/2024
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1.G FE	10,032,840	100.9730	10,097,300	10,000,000	9,911,926	0	(105,293)	0	0	2.721	2.239	JJ	124,713	272,100	07/24/2019	07/16/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1.G FE	2,350,000	98.2310	2,308,429	2,350,000	2,350,000	0	0	0	0	1.554	1.554	JJ	17,448	0	07/06/2021	07/09/2027
616885-A@-8	Morgan Advanced Materials Plc Senior Uns		D		3.A	1,000,000	102.7550	1,027,548	1,000,000	1,000,000	0	0	0	0	3.370	3.370	AO	5,991	33,700	10/27/2016	10/27/2026
616885-C*-8	Morgan Advanced Materials Plc Senior Uns		D		3.A	9,843,076	108.4050	9,586,941	8,843,616	9,770,790	0	(72,286)	0	0	4.870	2.168	JJ	183,041	0	09/01/2021	01/28/2026
62854A-AP-9	MYLAN NV CORP FOREIGN		D	2	2.C FE	12,328,704	122.9170	16,194,315	13,175,000	12,393,067	0	14,458	0	0	5.250	5.703	JD	30,742	691,688	02/03/2017	06/15/2046
62856R-AC-9	MYRIAD INTERNATIONAL HOLDING B CORP FORE		D	2	2.C FE	4,304,000	110.2550	4,410,200	4,000,000	4,152,319	0	(42,024)	0	0	5.500	4.254	JJ	97,778	220,000	02/28/2018	07/21/2025
62954W-AB-1	NTT FINANCE CORP CORP FOREIGN		D		1.F FE	43,250,000	98.8310	42,744,461	43,250,000	43,250,000	0	0	0	0	0.583	0.583	MS	84,049	124,673	02/24/2021	03/01/2024
62954W-AC-9	NTT FINANCE CORP CORP FOREIGN		D	2	1.F FE	7,419,577	98.0740	7,332,993	7,477,000	7,427,287	0	7,711	0	0	1.162	1.323	AO	21,238	50,682	04/22/2021	04/03/2026
62954W-AD-7	NTT FINANCE CORP CORP FOREIGN		D	2	1.F FE	16,046,840	98.0740	15,691,840	16,000,000	16,043,710	0	(3,130)	0	0	1.591	1.543	AO	62,226	148,493	08/26/2021	04/03/2028
62954W-AE-5	NTT FINANCE CORP CORP FOREIGN		D	2	1.F FE	900,000	100.0700	900,630	900,000	900,000	0	0	0	0	2.065	2.065	AO	4,543	10,841	02/24/2021	04/03/2031
636012-B*-6	National Express Group Plc Senior Unsecu		B		2.B	59,111,897	99.3980	61,059,388	61,429,270	61,429,270	0	0	0	(4,664,454)	1.330	1.330	MN	122,551	851,225	05/07/2020	05/07/2030
65120F-AE-4	NEWCREST FINANCE PTY LTD CORP FOREIGN		D	2	2.B FE	1,379,001	115.0170	1,351,450	1,175,000	1,377,691	0	(1,310)	0	0	4.200	3.254	MN	6,580	24,675	09/14/2021	05/13/2050
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA		D		1.C FE	100,000,000	100.0250	100,025,341	100,000,000	100,000,000	0	0	0	0	0.356	1.908	FMAN	46,478	377,302	02/12/2020	02/14/2022
685218-AB-5	ORANGE SA CORP FOREIGN		D	2	2.A FE	2,672,435	137.4520	3,092,670	2,250,000	2,613,215	0	(9,995)	0	0	5.500	4.340	FA	49,844	123,750	04/27/2015	02/06/2044
68620Y-B*-2	Origin Energy Finance Ltd Senior Unsecur		D		2.B	49,424,995	109.0040	53,609,268	49,180,970	49,415,145	0	(9,850)	0	0	4.950	4.866	JJ	1,122,556	2,336,400	09/01/2021	01/15/2029
69832A-AA-4	PANASONIC CORP CORP FOREIGN		D	2	2.A FE	9,481,540	100.8440	9,554,969	9,475,000	9,475,751	0	(2,521)	0	0	2.536	2.507	JJ	108,129	240,286	07/24/2019	07/19/2022
71568P-AP-4	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D	2	2.B FE	11,480,049	97.5870	11,417,679	11,700,000	11,480,377	0	328	0	0	4.000	4.112	JD	1,300	234,000	12/14/2021	06/30/2050
75102X-AA-4	RAIZEN FUELS FINANCE SA CORP FOREIGN		D		2.C FE	2,883,688	108.7950	2,991,863	2,750,000	2,831,689	0	(14,058)	0	0	5.300	4.633	JJ	65,183	145,750	01/18/2018	01/20/2027
758203-AA-1	REED ELSEVIER INC NOTES 144A		D		2.A FE	938,150	109.2650	1,092,650	1,000,000	991,564	0	4,203	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AQ-0	RELIANCE INDS LTD CORP FOREIGN		D		2.B FE	7,263,491	106.9810	7,526,113	7,035,000	7,141,791	0	(32,330)	0	0	4.125	3.598	JJ	123,332	290,194	01/12/2018	01/28/2025
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1.F FE	17,774,542	130.6950	22,231,220	17,010,000	17,676,848	0	(98,260)	0	0	7.125	6.296	JJ	558,849	1,211,963	07/17/2020	07/15/2028
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1.F FE	19,328,976	133.5170	24,273,391	18,180,000	19,301,452	0	(7,238)	0	0	5.200	4.668	MN	154,934	780,000	11/19/2021	11/02/2040
767201-AT-3	RIO TINTO FINANCE LTD BD CORP FOREIGN		D	2	1.F FE	36,525,616	99.6260	36,766,975	36,905,000	36,526,167	0	551	0	0	2.750	2.801	MN	166,329	0	11/01/2021	11/02/2051
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN		D	2	1.F FE	14,657,305	128.5900	18,645,550	14,500,000	14,678,569	0	1,754	0	0	4.750	4.640	MS	189,406	641,250	11/19/2021	03/22/2042
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE		D		4.B FE	2,879,435	101.3420	2,896,354	2,858,000	2,860,283	0	(2,693)	0	0	5.250	5.148	MN	19,172	150,045	06/17/2013	11/15/2022
780641-AH-9	KONINKLIJKE KPN SR UNSUB		D		2.B FE	25,280,585	142.7440	29,829,214	20,897,000	23,642,004	0	(237,068)	0	0	8.375	6.374	AO	437,531	1,750,124	04/03/2018	10/01/2030
786455-B#-1	Safestore Holdings plc Sr. Secured		B		2.B	16,097,468	102.3390	15,452,369	15,099,226	15,578,925	0	(33,931)	0	(654,127)	1.260	0.590	AO	32,765	107,713	09/01/2021	10/29/2026
786455-C#-0	Safestore Holdings plc Sr. Secured		B		2.B IF	27,918,000	99.0820	26,840,376	27,089,000	27,089,000	0	0	0	(829,000)	1.960	1.960	JD	13,274	261,591	06/22/2021	06/22/2028
786455-C@-2	Safestore Holdings plc Sr. Secured		B		2.B	2,179,411	103.5150	2,386,297	2,305,274	2,305,274	0	0	0	(21,275)	2.690	2.690	AO	10,680	63,304	10/29/2019	10/29/2029
786455-D*-3	Safestore Holdings plc Sr. Secured		B		2.B IF	19,057,710	100.0930	18,047,091	18,030,306	18,030,306	0	0	0	(1,027,404)	0.930	0.930	JD	4,192	83,483	06/22/2021	06/22/2028
786455-D@-1	Safestore Holdings plc Sr. Secured		B		2.B	1,473,652	101.3540	1,449,258	1,429,893	1,429,893	0	0	0	(43,759)	2.390	2.390	FA	14,049	0	08/03/2021	08/04/2031
000000-00-0	Safestore Holdings plc Sr. Secured		B		2.B Z	20,434,000	101.2510	19,574,263	19,332,400	19,332,400	0	0	0	(1,101,600)	1.420	1.420	FA	112,858	0	08/03/2021	08/03/2033
80283L-AY-9	SANTANDER UK PLC - (LT) GTD CORP FOREIGN		D		1.E FE	3,297,987	101.4080	3,346,464	3,300,000	3,299,281	0	670	0	0	2.100	2.121	JJ	32,340	69,300	01/06/2020	01/13/2023
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		D		4.A FE	10,455,312	107.3420	12,881,040	12,000,000	10,974,403	0	58,024	0	0	7.500	8.719	JD	40,000	900,000	03/19/2003	06/15/2032
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1.F FE	30,697,005	104.4610	32,006,850	30,640,000	30,649,939	0	(6,676)	0	0	3.650	3.626	JD	93,197	1,118,360	02/03/2014	12/01/2023
81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIGN		D	2	3.C FE	996,250	102.2310	1,022,310	1,000,000	996,508	0	258	0	0	4.000	4.055	AO	8,444	21,778	05/18/2021	04/15/2029
000000-00-0	Marcia North Gate Limited Sr. Secured		D		2.C Z	27,900,000	98.6350	27,519,199	27,900,000	27,900,000	0	0	0	0	3.750	3.767	FMAN	133,688	87,188	10/15/2021	08/15/2031
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	67,671,688	146.4760	76,054,733	51,923,000	64,224,554	0	(433,937)	0	0	6.375	4.366	JD	147,115	3,214,466	11/19/2021	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.E FE	59,879,833	136.0480	79,418,020	58,375,000	59,647,999	0	(44,715)	0	0	5.500	5.305	MS	856,167	3,210,625	12/07/2016	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1.E FE	7,398,736	110.7100	9,782,336	8,836,000	7,633,654	0	34,093	0	0	3.625	4.658	FA	115,666	320,305	12/05/2013	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1.D FE	1,647,360	125.4770	1,882,155	1,500,000	1,631,555	0	(3,802)	0	0	4.550	3.943	FA	26,352	68,250	07/21/2017	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	35,429,887	122.2050	43,834,934	35,870,000	35,481,784	0	9,239	0	0	4.375	4.450	MN	217,960	1,569,313	09/17/2015	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	8,976,361	116.9070	8,914,159	7,625,000	8,972,116	0	(4,245)	0	0	4.000	2.975	MN	43,208	0	11/19/2021	05/10/2046
822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	7,835,414	104.7500	8,658,635	8,266,000	7,986,324	0	54,166	0	0	2.500	3.282	MS	62,569	206,650	03/19/2019	09/12/2026
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1.D FE	4,979,100	104.7800	5,239,000	5,000,000	4,991,607	0	4,195	0	0	3.500	3.592	MN	23,333	175,000	11/07/2018	11/13/2023
822582-CD-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1.D FE	1,489,410	102.3940	1,535,910	1,500,000	1,491,451	0	973	0	0	2.375	2.455	MN	5,344	35,625	11/04/2019	11/07/2029
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS CORP FORE		D	2	2.B FE	28,756,604	106.1300	29,428,788	27,729,000	28,429,670	0	(145,752)	0	0	3.200	2.598	MS	241,550	887,328	10/09/2019	09/23/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	3,320,004	105.9230	3,654,344	3,450,000	3,377,970	0	19,386	0	0	3.250	3.910	MN	10,590	112,125	11/15/2018	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	40,656,551	126.7680	48,818,357	38,510,000	40,647,249	0	(44,433)	0	0	4.400	4.009	MN	160,030	1,658,360	07/23/2021	05/27/2045
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	3,521,805	101.8260	3,758,398	3,691,000	3,625,315	0	36,912	0	0	2.000	3.078	MS	21,736	73,820	02/08/2019	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	62,967,205	103.0190	69,284,398	67,254,000	64,581,371	0	500,888	0	0	2.350	3.244	AO	333,655	1,580,469	10/21/2019	10/15/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	37,770,258	108.4710	42,965,363	39,610,000	37,933,066	0	48,569	0	0	3.300	3.544	MS	384,877	990,083	11/19/2021	09/15/2046
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	9,606,131	104.2550	9,930,289	9,525,000	9,626,923	0	3,132	0	0	3.125	2.613	MS	86,816	215,625	11/19/2021	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	55,535,327	124.0710	55,170,652	44,467,000	55,449,396	0	(85,931)	0	0	4.200	2.823	MS	544,721	228,900	11/19/2021	03/16/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	5,537,814	107.8570	6,201,778	5,750,000	5,608,818	0	23,947	0	0	3.400	3.925	MS	57,021	195,500	11/28/2018	03/16/2027
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	28,349,860	99.0160	27,922,512	28,200,000	28,340,472	0	(9,388)	0	0	1.700	1.615	MS	146,483	229,500	10/26/2021	03/11/2028
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	13,719,321	99.8210	13,895,083	13,920,000	13,733,563	0	14,242	0	0	2.150	2.312	MS	91,447	149,640	03/10/2021	03/11/2031
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	398,552	102.2130	408,852	400,000	398,586	0	34	0	0	2.875	2.899	MS	3,514	5,750	03/03/2021	03/11/2041
82981N-AA-8	SIT SpA Sr. Unsecured		B		3.A	30,118,212	95.6710	27,181,758	28,411,805	28,411,805	0	0	0	(1,706,407)	2.150	2.150	MN	71,266	303,963	05/19/2021	05/19/2031
83051G-AK-4	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1.D FE	7,993,440	100.5150	8,041,200	8,000,000	7,999,002	0	2,004	0	0	3.050	3.079	MS	65,067	244,000	03/18/2019	03/25/2022
83051G-AM-0	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1.D FE	11,996,880	101.5530	12,186,360	12,000,000	11,998,924	0	1,041	0	0	2.200	2.209	JD	13,933	264,000	12/04/2019	12/12/2022
83051G-AT-5	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1.D FE	5,095,308	98.1190	5,004,069	5,100,000	5,095,570	0	262	0	0	1.200	1.219	MS	19,040	0	08/31/2021	09/09/2026
830867-AA-5	DELTA AIR LINES INC / SKYMILES CORP SINK		C		2.B FE	11,799,750	105.2510	11,688,124	11,105,000	11,655,834	0	(143,457)	0	0	4.500	2.383	JAJO	98,557	293,979	05/12/2021	10/20/2025
83368R-BC-5	SOCIETE GENERALE CORP FRGN FLOATER		D	2	2.B FE	6,230,000	97.8720	6,097,426	6,230,000	6,230,000	0	0	0	0	1.792	1.739	JD	6,823	55,821	06/02/2021	06/09/2027
85917P-AA-5	STERIS PLC CORP FOREIGN		D	2	2.B FE	29,065,997	101.2990	28,947,202	28,576,000	29,042,790	0	(23,207)	0	0	2.700	2.494	MS	227,179	351,485	08/02/2021	03/15/2031
865622-BE-3	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1.E FE	21,173,200	104.5910	20,918,200	20,000,000	20,515,169	0	(323,139)	0	0	3.950	2.249	JJ	355,500	790,000	12/05/2019	07/19/2023
86562M-AM-2	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	6,879,805	100.0480	6,773,250	6,770,000	6,771,505	0	(55,201)	0	0	2.846	2.018	JJ	90,985	192,674	01/17/2020	01/11/2022
86562M-AQ-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	21,179,808	101.2280	21,055,424	20,800,000	20,874,897	0	(139,093)	0	0	2.784	2.097	JJ	271,842	579,072	10/09/2019	07/12/2022
86562M-BC-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	1,141,490	110.9450	1,109,450	1,000,000	1,135,081	0	(6,409)	0	0	3.944	1.752	JJ	17,748	0	08/31/2021	07/19/2028
86562M-BF-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	13,774,010	105.0760	13,659,880	13,000,000	13,369,113	0	(199,708)	0	0	3.936	2.308	AO	106,600	511,680	12/19/2019	10/16/2023
86562M-CA-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	1,511,460	99.4790	1,492,185	1,500,000	1,508,170	0	(2,254)	0	0	1.474	1.315	JJ	10,625	22,110	07/10/2020	07/08/2025
86562M-CG-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	105,586,892	97.7830	103,927,684	106,284,000	105,605,700	0	18,808	0	0	1.902	2.003	MS	583,995	0	11/02/2021	09/17/2028
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN		D		1.F FE	26,000,000	99.9060	25,975,632	26,000,000	26,000,000	0	0	0	0	0.490	0.490	MJSD	5,655	32,153	09/08/2021	09/16/2024
86608C-AA-6	SUMMIT DIGITEL INFRASTRUCTURE CORP FOREI		D	2	2.C FE	3,165,457	96.5860	3,105,240	3,215,000	3,167,042	0	1,585	0	0	2.875	3.055	FA	35,689	0	08/04/2021	08/12/2031
86959L-AH-6	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT		D	2	1.F FE	945,000	98.3450	929,360	945,000	945,000	0	0	0	0	1.418	1.189	JD	744	6,700	06/07/2021	06/11/2027
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT		D		1.C FE	100,000,000	100.0280	100,028,256	100,000,000	100,000,000	0	0	0	0	0.360	0.598	FMAN	44,000	377,192	02/13/2020	02/18/2022
86960B-AX-0	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1.C FE	1,098,570	105.6170	1,161,787	1,100,000	1,099,391	0	287	0	0	3.900	3.929	MN	4,886	42,900	11/13/2018	11/20/2023
86964W-AB-8	SUZANO AUSTRIA GMBH CORP FOREIGN		D	2	2.C FE	3,523,749	126.8650	3,285,804	2,590,000	3,517,533	0	(6,216)	0	0	7.000	4.567	MS	52,879	90,650	09/14/2021	03/16/2047
86964W-AF-9	SUZANO AUSTRIA GMBH CORP FOREIGN		D	2	2.C FE	859,464	115.7840	833,645	720,000	845,864	0	(13,600)	0	0	6.000	3.121	JJ	19,920	21,600	03/01/2021	01/15/2029
87020P-AK-3	SWEDBANK AB CORP FOREIGN		D		1.D FE	9,803,516	100.5900	9,872,908	9,815,000	9,809,480	0	3,806	0	0	1.300	1.340	JD	10,278	127,595	05/26/2020	06/02/2023
87020P-AP-2	SWEDBANK AB CORP FOREIGN		D		1.D FE	15,360,000	99.3090	15,253,862	15,360,000	15,360,000	0	0	0	0	1.538	1.538	MN	29,530	0	11/09/2021	11/16/2026
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		D		1.G FE	11,627,100	118.2160	11,821,600	10,000,000	10,405,540	0	(100,222)	0	0	7.500	6.201	JJ	345,833	750,000	09/25/2002	07/15/2025
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In		B		2.A FE	21,000,000	117.0590	20,638,219	17,630,543	17,630,543	0	0	0	(1,081,524)	5.701	5.701	MN	114,472	1,038,435	11/18/2014	11/20/2029
87124V-B*-9	Sydney Airport Finance Co Pty Debt in In		B		2.A FE	11,266,281	117.9110	10,585,365	8,977,432	11,112,681	0	(95,518)	0	(58,082)	6.040	2.287	MN	61,755	270,485	09/01/2021	11/20/2028
87124V-E@-4	Sydney Airport Finance Co Pty Sr. Secure		B		2.A	22,351,022	95.0470	22,905,856	24,099,526	24,099,526	0	0	0	(1,478,356)	3.530	3.530	JD	35,446	871,570	06/16/2020	06/16/2050
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG		D	2	2.B FE	12,300,241	117.4210	12,464,239	10,615,000	12,026,184	0	(175,240)	0	0	5.000	2.791	MN	51,601	530,750	04/23/2021	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG		D	2	2.B FE	19,664,563	101.6890	19,155,157	18,837,000	19,659,363	0	(5,199)	0	0	3.175	2.945	JJ	285,747	0	09/14/2021	07/09/2050
87656X-A@-0	Tate & Lyle Intl Finance Plc Senior Unse		D		2.C	5,000,000	103.6470	5,182,342	5,000,000	5,000,000	0	0	0	0	3.830	3.830	AO	32,981	191,500	10/29/2015	10/30/2023
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note		B		2.C	20,539,276	102.2210	21,116,164	20,657,349	20,657,349	0	0	0	(1,568,556)	2.020	2.020	JD	3,477	426,067	06/28/2016	06/28/2023
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT		D		2.C FE	34,089,563	142.1080	44,124,534	31,050,000	32,615,506	0	(132,258)	0	0	8.250	7.428	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE		D		2.C FE	35,188,280	143.0790	45,964,129	32,125,000	34,368,492	0	(98,174)	0	0	7.045	6.287	JD	69,154	2,263,206	04/27/2015	06/20/2036
87938X-AB-7	TELEFONICA MOVILES CHILE SA CORP FOREIGN		D	2	2.C FE	4,170,000	99.6160	4,153,987	4,170,000	4,170,000	0	0	0	0	3.537	3.537	MN	17,617	0	11/10/2021	11/18/2031
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN		D	2	1.G FE	774,432	105.0370	840,296	800,000	787,347	0	3,576	0	0	3.125	3.642	AO	5,833	25,000	03/12/2018	04/07/2025
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FORE		D		3.C FE	3,323,472	84.6410	3,385,640	4,000,000	3,378,835	0	12,078	0	0	4.100	5.225	AO	41,000	164,000	12/19/2016	10/01/2046
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.C FE	0	0.0000	0	0	0	0	982	0	0	4.875	0.000	JJ	0	0	12/15/2020	01/23/2043
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.C FE	2,089,346	110.1980	1,818,267	1,650,000	2,079,933	0	(8,142)	0	0	5.375	3.816	MN	10,101	88,688	12/15/2020	11/20/2048
88322Y-AE-1	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.C FE	923,875	86.1870	818,777	950,000	924,443	0	523	0	0	3.500	3.655	AO	6,835	33,250	11/17/2020	10/17/2049
88322Y-AL-5	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.C FE	2,668,895	89.9330	2,383,225	2,650,000	2,668,500	0	(362)	0	0	3.750	3.710	JD	3,589	99,375	12/17/2020	06/18/2050
886547-D#-2	Tiffany & Co. Senior Note		D		1.E	30,236,210	111.4370	34,084,377	30,586,318	30,340,104	0	20,956	0	0	4.400	4.504	JJ	583,179	1,404,209	04/01/2016	07/25/2042
89152U-AH-5	TOTAL CAPITAL SA CORP FOREIGN		D		1.E FE	38,317,049	111.7880	39,684,740	35,500,000	38,174,174	0	(72,959)	0	0	3.883	2.645	AO	306,326	601,865	11/19/2021	10/11/2028
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D		1.E FE	43,133,615	106.1860	46,148,436	43,460,000	43,375,551	0	34,080	0	0	3.750	3.838	AO	366,694	1,629,750	01/08/2014	04/10/2024
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.E FE	20,000,000	103.4530	20,690,600	20,000,000	20,000,000	0	0	0	0	2.434	2.434	JJ	231,230	486,800	07/08/2019	01/10/2025
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.E FE	22,802,990	108.5890	24,816,930	22,854,000	22,805,400	0	1,024	0	0	3.461	3.473	JJ	371,320	790,977	07/18/2019	07/12/2049
902133-AG-2	Tyco Electro CORP		D		1.G FE	7,582,200	152.0110	8,740,633	5,750,000	7,150,077	0	(57,949)	0	0	7.125	4.889	AO	102,422	409,688	04/27/2015	10/01/2037
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER		D	2	1.G FE	4,752,465	97.7940	4,596,318	4,700,000	4,739,623	0	(9,433)	0	0	1.364	1.152	JJ	26,890	64,108	08/18/2020	01/30/2027
902613-AH-1	UBS GROUP AG CORP FRGN FLOATER		D	2	1.G FE	23,532,227	97.6030	23,290,028	23,862,000	23,548,088	0	15,861	0	0	1.494	1.888	FA	139,628	0	10/14/2021	08/10/2027
902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN		D		1.D FE	21,808,431	131.4340	28,389,744	21,600,000	21,796,991	0	(3,988)	0	0	4.500	4.440	JD	13,500	972,000	01/02/2019	06/26/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN		D		1.D FE	41,967,660	98.4470	41,347,666	42,000,000	41,977,235	0	9,575	0	0	0.450	0.476	FA	74,550	94,500	02/02/2021	02/09/2024
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER		D		1.D FE	63,000,000	99.8530	62,907,384	63,000,000	63,000,000	0	0	0	0	0.410	0.410	FMAN	38,028	187,705	02/02/2021	02/09/2024
90351D-AB-3	UBS GROUP FDG JERSEY LTD CORP FOREIGN		D		1.G FE	32,370,672	108.2810	30,860,085	28,500,000	31,537,547	0	(691,287)	0	0	4.125	1.194	MS	316,766	969,375	11/19/2021	09/24/2025
90351D-AH-0	UBS GROUP FDG JERSEY LTD CORP FOREIGN		D		1.G FE	45,270,113	100.1740	44,884,915	44,807,000	44,824,572	0	(218,340)	0	0	2.650	2.155	FA	494,744	1,187,386	12/05/2019	02/01/2022
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1.G FE	23,752,354	101.0320	24,518,446	24,268,000	24,104,342	0	111,457	0	0	3.491	3.991	MN	89,426	847,196	10/18/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1.G FE	11,340,187	110.5440	10,905,166	9,865,000	11,048,292	0	(215,233)	0	0	4.253	1.826	MS	114,213	419,558	08/26/2020	03/23/2028
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND CORP FRGN		D	2	1.G FE	5,076,517	101.1960	5,059,800	5,000,000	5,065,200	0	(11,316)	0	0	2.859	0.754	FA	54,003	0	11/19/2021	08/15/2023
903870-A#-0	Ultra Electronics Holdings plc Senior Un		B		2.C	17,187,194	102.6500	16,524,496	16,097,959	16,850,094	0	(65,895)	0	(271,204)	2.870	1.581	AO	115,503	230,912	09/01/2021	10/01/2025
904678-AW-9	UNICREDIT SPA CORP FRGN FLOATER		D	2	2.B FE	8,785,858	97.3360	8,555,834	8,790,000	8,783,376	0	(2,482)	0	0	1.982	1.939	JD	13,550	87,109	06/09/2021	06/03/2027
904678-AY-5	UNICREDIT SPA CORP FRGN FLOATER		D	2	2.B FE	10,000,000	98.8270	9,882,700	10,000,000	10,000,000	0	0	0	0	3.127	3.040	JD	24,321	156,350	05/26/2021	06/03/2032
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		D		2.B FE	2,178,280	124.5500	2,491,000	2,000,000	2,074,715	0	(10,057)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
91911T-AP-8	VALE OVERSEAS LTD CORP FOREIGN		D		2.C FE	5,889,300	116.0570	5,802,850	5,000,000	5,852,247	0	(37,053)	0	0	6.250	2.327	FA	122,396	0	10/13/2021	08/10/2026
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN		D		2.B FE	28,982,833	136.1430	37,079,907	27,236,000	28,522,943	0	(58,704)	0	0	6.150	5.659	FA	576,949	1,675,014	03/13/2012	02/27/2037
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN		D		4.A FE	2,297,656	99.7460	2,119,603	2,125,000	2,126,851	0	(22,846)	0	0	5.375	4.265	FA	47,274	114,219	03/13/2013	02/02/2022
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		D		1.F FE	20,695,544	133.6780	26,735,600	20,000,000	20,413,161	0	(24,868)	0	0	6.250	5.996	MN	159,722	1,250,000	03/06/2006	05/15/2033
961214-DZ-3	WESTPAC BANKING CORP CORP FOREIGN		D		1.D FE	10,012,100	103.9980	10,399,800	10,000,000	10,003,400	0	(2,592)	0	0	3.650	3.622	MN	46,639	365,000	06/27/2018	05/15/2023
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not		D		2.C PL	95,695,177	112.0560	106,539,484	95,077,228	95,685,079	0	(10,098)	0	0	5.750	5.614	MN	911,157	5,196,438	11/01/2021	11/01/2027
98420E-AB-1	XLIT LTD CORP FOREIGN		D		1.F FE	3,242,525	138.0610	4,486,983	3,250,000	3,243,616	0	150	0	0	5.250	5.265	JD	7,583	170,625	11/18/2013	12/15/2043
984851-AF-2	YARA INTERNATIONAL ASA CORP FOREIGN		D	2	2.B FE	9,576,281	113.0860	9,188,238	8,125,000	9,371,673	0	(187,098)	0	0	4.750	2.085	JD	32,161	385,938	01/14/2021	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA CORP FOREIGN		D	2	2.B FE	33,457,996	103.5430	32,342,691	31,236,000	33,372,841	0	(85,155)	0	0	3.148	2.227	JD	73,748	491,655	10/04/2021	06/04/2030
A9897#-AA-0	Worthington Cylinders GmbH Aus Senior Un				2.C	26,082,976	102.2510	27,205,895	26,607,068	26,607,068	0	0	0	(2,020,331)	1.900	1.904	FMAN	53,362	526,244	08/23/2019	08/23/2034
B03960-AD-0	Ansell Healthcare Europe NV Senior Unsec		B		2.B	34,050,000	106.9860	36,499,295	34,116,000	34,116,000	0	0	0	(2,590,500)	2.468	2.468	JD	58,471	867,527	04/09/2019	06/06/2029
B03960-AE-8	Ansell Healthcare Europe NV Senior Unsec		B		2.B	14,252,323	108.0350	15,427,360	14,279,948	14,279,948	0	0	0	(1,084,307)	2.750	2.750	MS	103,629	405,933	04/09/2019	03/26/2028
B03960-AF-5	Ansell Healthcare Europe NV Senior Unsec		B		2.B	21,272,037	108.3320	23,089,011	21,313,269	21,313,269	0	0	0	(1,618,362)	2.985	2.985	MS	167,886	657,642	04/09/2019	03/26/2027
B1401#-AB-3	Brussels Airport Company NV/SA Senior Se		B		2.A FE	32,760,000	101.3020	34,560,267	34,116,000	34,116,000	0	0	0	(2,590,500)	1.820	1.820	MN	86,238	645,167	05/11/2017	05/14/2029
B1401#-AE-7	Brussels Airport Company NV/SA Senior Se		B		2.A FE	38,280,028	99.5610	38,836,019	39,007,211	39,007,211	0	0	0	(2,961,900)	2.420	2.420	MS	314,658	992,182	02/20/2020	02/22/2050
B1401#-AK-3	Brussels Airport Company NV/SA Sr. Secur		B		2.A FE	12,159,693	106.0540	12,410,252	11,701,788	11,701,788	0	0	0	(888,542)	2.940	2.940	JD	21,980	355,755	12/08/2020	12/10/2040
B1401#-AL-1	Brussels Airport Company NV/SA Sr. Secur		B		2.A FE	12,133,696	107.7410	12,580,671	11,676,770	11,676,770	0	0	0	(886,642)	3.050	3.050	JD	22,753	368,277	12/08/2020	12/08/2045
B1401#-AM-9	Brussels Airport Company NV/SA Sr. Secur		B		2.A FE	12,111,243	110.3390	12,860,133	11,655,163	11,655,163	0	0	0	(885,001)	3.130	3.130	JD	23,307	377,237	12/08/2020	12/08/2050
B3363*-AA-1	Dolomies de Marche-Les-Dames Senior Unse		B		1.G YE	54,659,050	103.8860	57,991,949	55,822,426	55,822,426	0	0	0	(4,238,715)	1.890	1.590	JD	14,653	917,762	07/10/2015	06/26/2025
B6385#-AE-6	Omega Pharma NV Senior Note		B		2.C YE	118,222,822	106.2750	101,189,633	95,214,585	95,214,585	0	0	0	(7,229,845)	5.105	5.105	JJ	2,065,597	5,111,959	07/19/2011	07/28/2023
B6961#-AB-4	Puratos NV Senior Note		B		2.A YE	3,286,812	105.0580	2,896,952	2,757,479	2,757,479	0	0	0	(209,381)	4.010	4.010	MN	13,515	114,229	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		B		2.A YE	1,731,948	105.0820	1,579,894	1,503,489	1,503,489	0	0	0	(114,163)	4.028	4.028	MN	7,401	62,441	04/13/2012	11/17/2023
B6961#-AE-8	Puratos NV Senior Unsecured Note		B		2.A YE	13,213,776	102.6460	13,793,810	13,438,300	13,438,300	0	0	0	(1,020,398)	1.350	1.350	JJ	81,638	189,947	07/19/2017	07/19/2027
D04480-AA-2	Ardex Group GmbH Senior Unsecured Note		B		2.C	22,950,000	108.3570	22,870,820	21,106,947	21,106,947	0	0	0	(1,602,695)	2.180	2.180	MS	126,536	478,774	03/22/2018	03/22/2030
D04480-AB-0	Ardex Group GmbH Senior Unsecured Note		B		2.C	1,969,938	110.2010	2,173,194	1,972,019	1,972,019	0	0	0	(149,740)	2.390	2.390	FA	16,103	49,577	02/28/2019	02/28/2031
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No		B		2.C PL	7,009,013	106.7730	6,200,754	5,807,395	5,807,395	0	0	0	(440,968)	4.050	4.050	AO	58,147	241,539	04/02/2014	04/02/2024
D2736#-AU-3	Fritz Draexlmaier Gmbh & Co KG Senior Un		D		2.C PL	808,762	111.8050	791,008	707,489	804,933	0	(3,829)	0	0	4.870	2.834	JJ	14,930	0	09/01/2021	07/25/2029
D36220-AA-4	Intersnack Group GmbH & Co KG Senior Not		B		2.C	17,912,407	104.6950	16,404,873	15,669,222	15,669,222	0	0	0	(1,189,797)	4.000	4.000	MS	186,290	654,754	03/14/2013	03/14/2023
D36880-AA-5	Freudenberg Perf Mat Svc Gmbh Senior Uns		B		1.G	51,924,758	104.3870	54,814,968	52,511,191	52,511,191	0	0	0	(3,987,286)	2.570	2.569	MS	446,097	1,596,911	09/02/2016	09/02/2026
D5364#-AE-1	Messer SE & Co. KGaA Senior Secured Note		B		2.B	15,659,577	101.9380	14,740,748	14,460,472	14,460,472	0	0	0	(1,098,014)	3.680	3.680	FA	220,249	559,426	08/02/2012	08/02/2022
D5364#-AJ-0	Messer SE & Co. KGaA Senior Secured Note		B		2.B	47,199,900	102.1260	48,106,087	47,104,630	47,104,630	0	0	0	(3,576,754)	1.490	1.490	JJ	296,340	741,652	01/29/2019	01/29/2024
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		D		2.B	1,750,000	101.4500	1,775,371	1,750,000	1,750,000	0	0	0	0	3.720	3.720	JJ	29,657	65,100	07/17/2012	07/18/2022
D5472#-AK-6	Molkerei Alois Muller GmbH&Co Sr. Unsecu		B		2.B	15,396,200	101.0420	14,550,256	14,400,198	14,809,982	0	(22,964)	0	(563,253)	0.980	0.504	JJ	59,977	0	09/01/2021	01/28/2028
D5472#-AL-4	Molkerei Alois Muller GmbH&Co Sr. Unsecu		B		2.B	2,476,711	100.0800	2,313,804	2,311,946	2,383,436	0	(2,628)	0	(90,647)	1.120	0.767	JJ	11,005	0	09/01/2021	01/28/2031
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured		B		3.B Z	8,430,296	103.6490	8,443,638	8,146,339	8,345,288	0	(34,385)	0	(413,401)	3.500	2.227	MJSD	8,712	190,581	09/01/2021	12/20/2024
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec		D		2.B	1,000,000	105.0080	1,050,085	1,000,000	1,000,000	0	0	0	0	4.840	4.840	FA	18,553	48,400	02/13/2014	02/13/2024
D7001*-AA-8	Peri SE Sr. Unsecured		B		2.B	34,456,500	103.8500	36,610,540	35,253,200	35,253,200	0	0	0	(2,676,850)	1.700	1.700	JJ	251,375	632,584	01/30/2020	01/30/2030
D8286#-AE-0	Sirona Dental Services GmbH Senior Unsec				2.B	3,291,400	103.4390	3,454,700	3,339,859	3,339,859	0	0	0	(253,603)	1.500	1.500	AO	8,906	52,154	10/27/2016	10/27/2029
D8286#-AG-5	Sirona Dental Services GmbH Senior Unsec				2.B	5,991,550	103.8360	6,079,763	6,079,763	6,079,763	0	0	0	(461,649)	1.580	1.580	AO	17,077	100,003	10/27/2016	10/27/2030
D8286#-AJ-9	Sirona Dental Services GmbH Senior Unsec				2.B	7,300,000	104.1370	7,713,904	7,407,477	7,407,477	0	0	0	(562,465)	1.650	1.650	AO	21,729	127,240	10/27/2016	10/27/2031
D8563#-AC-8	VTG DEUTSCHLAND GMBH Senior Secured Note		B		2.B FE	38,599,179	120.0780	35,614,140	29,659,156	31,337,077	0	(131,032)	0	(2,018,761)	5.834	4.309	MN	264,354	1,594,389	09/01/2021	05/06/2026
D9478#-AA-4	Grammer AG Senior Unsecured Note		B		4.A	25,781,987	94.2270	24,649,146	26,159,239	26,159,239	0	0	0	(1,986,326)	4.820	3.320	JJ	602,418	1,337,185	07/09/2019	07/09/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D9695*-AB-3	Wilo SE Senior Note		B		2.A	7,545,235	103.3040	6,844,729	6,625,824	6,625,824	0	0	0	(503,113)	3.113	3.113	MS	56,713	214,584	03/22/2013	03/22/2023
D9860*-AM-8	Zollner Elektronik AG Senior Note		B		2.C	11,835,000	107.7240	11,349,015	10,535,234	10,535,234	0	0	0	(799,963)	2.900	2.900	MJSD	24,611	318,726	12/02/2014	12/02/2026
D9860*-AP-1	Zollner Elektronik AG Sr. Unsecured		B		2.B IF	8,217,498	96.5120	7,493,998	7,764,802	7,764,802	0	0	0	(452,696)	1.550	1.550	JJ	58,171	0	07/07/2021	07/07/2033
D9860*-AQ-9	Zollner Elektronik AG Sr. Unsecured		B		2.B IF	8,217,498	94.6360	7,348,303	7,764,802	7,764,802	0	0	0	(452,696)	1.650	1.650	JJ	61,924	0	07/07/2021	07/07/2036
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N		B		2.C	89,899,559	101.1270	87,298,113	86,325,007	86,957,659	0	(60,455)	0	(5,453,253)	1.860	1.644	JJ	758,221	1,112,074	09/01/2021	07/11/2025
E0534#-AC-0	Applus Services, S.A. Senior Unsecured N		B		2.C	19,900,034	102.2240	19,740,351	19,310,793	19,310,793	0	0	0	(1,466,309)	2.340	2.340	JJ	213,384	477,125	07/11/2018	07/11/2028
E3075#-AA-3	Club Atletico de Madrid SAD Sr. Secured		B		2.B PL	74,254,523	98.6200	68,699,239	69,660,323	69,660,323	0	0	0	(4,594,200)	2.750	2.750	JD	85,140	900,296	06/24/2021	06/16/2031
E5444#-AD-6	Futbol Club Barcelona Sr. Secured		B		2.C FE	19,441,043	99.2570	18,533,767	18,672,597	18,672,597	0	0	0	(768,447)	2.600	2.599	AO	178,012	0	08/19/2021	10/01/2031
E5444#-AE-4	Futbol Club Barcelona Sr. Secured		B		2.C FE	20,324,781	96.2970	18,798,621	19,521,403	19,521,403	0	0	0	(803,378)	2.550	2.550	AO	182,525	0	08/19/2021	10/01/2031
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3.B	4,846,055	103.0070	4,628,324	4,493,220	4,493,220	0	0	0	(341,180)	3.100	3.099	FA	50,299	145,797	02/21/2018	02/21/2028
E69333-AB-3	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3.B	24,530,000	102.9620	23,417,713	22,744,000	22,744,000	0	0	0	(1,727,000)	2.950	2.950	FA	242,287	702,292	02/21/2018	02/21/2025
E80008-AA-4	Mecalux Sr. Unsecured		B		3.A YE	24,838,000	103.4930	25,892,250	25,018,400	25,018,400	0	0	0	(1,899,700)	2.600	2.600	JJ	301,750	685,084	07/14/2020	07/14/2032
E8203#-AA-7	Primafrio, S.L. Sr. Unsecured		B		3.A	1,000,472	102.2280	980,020	958,660	958,660	0	0	0	(72,793)	2.150	2.150	JD	1,031	21,307	12/11/2020	12/13/2032
E8203#-AB-5	Primafrio, S.L. Sr. Unsecured		B		3.A	27,227,566	102.2280	26,670,973	26,089,642	26,089,642	0	0	0	(1,981,042)	2.150	2.150	JD	28,046	579,851	12/11/2020	12/13/2032
E92420-AA-0	Ulma Inversiones Sociedad Coop Sr. Unsec		B		3.A YE	21,082,320	106.8010	22,833,464	21,379,360	21,379,360	0	0	0	(1,623,380)	2.250	2.250	MS	155,000	503,159	09/05/2019	09/05/2031
F1031*-AA-3	Bel SA Sr. Unsecured		D		2.B	148,200,000	102.0690	151,265,603	148,200,000	148,200,000	0	0	0	0	3.000	3.000	MN	382,850	4,446,000	11/30/2020	11/30/2035
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note		B		2.C PL	3,189,140	102.8490	2,937,013	2,855,661	2,855,661	0	0	0	(216,836)	4.700	4.698	MS	45,112	143,167	09/02/2010	09/02/2022
F1068#-AG-2	Bonduelle S.A. Senior Unsecured Note		B		2.C PL	50,799,904	103.1070	53,230,379	51,626,140	51,626,140	0	0	0	(3,920,082)	1.760	1.760	JJ	441,690	964,490	07/06/2017	07/06/2027
F1068#-AH-0	Bonduelle S.A. Senior Unsecured Note		B		2.C PL	44,314,493	103.9700	46,453,100	44,679,493	44,784,254	0	(6,648)	0	(3,324,334)	1.860	1.813	MN	136,198	845,204	09/01/2021	05/02/2029
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		B		2.A	6,155,066	102.9800	5,269,088	5,116,624	5,116,624	0	0	0	(388,516)	5.440	5.440	JJ	116,750	279,848	07/31/2007	08/01/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		B		2.A	43,811,090	107.4530	42,282,233	39,349,695	42,185,638	0	(163,525)	0	(1,126,961)	2.875	0.896	MS	298,538	228,163	11/01/2021	09/26/2028
F2000#-AE-6	Compagnie des Levures Lesaffre Senior Un		B		2.A	49,120,000	106.0820	48,254,353	45,488,000	45,488,000	0	0	0	(3,454,000)	1.960	1.960	MS	232,797	917,254	09/27/2018	09/27/2033
F2004#-AA-0	Compagnie des Alpes Finance Senior Unsec		B		3.A YE	45,645,000	97.1250	46,941,453	48,331,000	48,331,000	0	0	0	(3,669,875)	2.880	2.130	MS	409,847	1,452,613	03/15/2017	03/15/2029
F2004#-AB-8	Compagnie des Alpes Finance Senior Unsec		B		3.A YE	39,071,520	94.2620	36,875,121	39,119,680	39,119,680	0	0	0	(2,970,440)	2.890	2.140	AO	229,252	1,170,949	04/17/2019	04/17/2031
F2526#-AA-9	Deloitte SAS Senior Unsecured		B		2.C YE	26,616,000	102.4430	27,959,690	27,292,800	27,292,800	0	0	0	(2,072,400)	1.930	1.930	JJ	237,038	554,288	07/19/2016	10/19/2023
F5309#-AD-9	Ipsos SA Series C Senior Note		D		2.C PL	10,000,000	102.7920	10,279,202	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F5754#-AB-3	LISI SA Senior Note		B		2.B	9,365,221	103.7470	9,053,559	8,726,582	9,065,721	0	45,288	0	(344,788)	3.640	0.619	AO	64,412	161,129	09/01/2021	10/17/2023
F5754#-AC-1	LISI SA Senior Note		B		2.B	12,971,429	101.6730	13,213,943	12,996,571	12,996,571	0	0	0	(986,857)	1.820	1.820	MS	66,362	245,367	03/20/2015	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note		B		2.B	7,647,424	101.7900	8,011,184	7,870,272	7,870,272	0	0	0	(597,606)	1.780	1.780	MS	44,362	148,344	03/04/2016	03/04/2026
F5754#-AE-7	LISI SA Sr. Unsecured		B		2.B	25,218,906	98.7250	23,752,753	24,059,513	24,059,513	0	0	0	(1,159,393)	1.150	1.150	MN	40,734	142,549	05/06/2021	05/06/2031
F7908@-AA-8	Roquette Freres Senior Note		D		1.G FE	5,778,000	102.9920	5,950,871	5,778,000	5,778,000	0	0	0	0	4.180	4.179	MS	63,735	241,520	03/26/2012	03/26/2024
F8158#-AA-1	Savencia S.A. Senior Unsecured Note		B		2.C	22,184,000	104.5540	23,779,875	22,744,000	22,744,000	0	0	0	(1,727,000)	1.843	1.842	JJ	197,889	442,476	07/11/2016	07/11/2031
F8158#-AB-9	Savencia S.A. Senior Unsecured Note		B		2.C	58,885,000	105.3040	66,650,118	63,293,026	63,293,026	0	0	0	(4,805,973)	1.943	1.942	AO	242,478	1,280,929	04/20/2017	04/20/2032
F8158#-AD-5	Savencia S.A. Senior Unsecured Note		B		2.C	9,812,458	109.8360	10,373,496	9,444,543	9,444,543	0	0	0	(717,144)	2.460	2.460	MN	27,106	240,396	11/19/2018	11/21/2033
F8568@-AD-1	Sonepar Senior Unsecured		D		2.A	35,000,000	103.6900	36,291,462	35,000,000	35,000,000	0	0	0	0	3.540	3.540	MN	185,850	1,239,000	05/07/2015	05/07/2025
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note		B		3.B	16,498,000	103.2630	17,585,206	17,029,614	17,029,614	0	0	0	(1,293,095)	2.080	2.080	JJ	156,445	373,232	07/22/2016	07/22/2026
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No		D		2.C	6,894,111	104.0200	7,171,281	6,894,111	6,894,111	0	0	0	0	3.920	3.920	JD	12,762	270,249	12/14/2016	12/14/2023
F9120#-AB-2	Teleperformance S.E. Senior Unsecured No		D		2.C	9,020,000	107.8810	9,730,851	9,020,000	9,020,000	0	0	0	0	4.220	4.220	JD	17,975	380,644	12/14/2016	12/14/2026
F9621@-AD-4	Mersen Sr. Unsecured		B		2.C PL	10,230,208	100.5790	9,622,622	9,567,264	9,567,264	0	0	0	(662,944)	1.270	1.270	AO	22,276	0	10/25/2021	10/25/2028
F9731#-AG-2	Vicat S.A. Senior Note		D		2.C	3,866,324	104.3010	3,650,535	3,500,000	3,547,131	0	(49,487)	0	0	6.110	4.588	JD	17,821	213,850	08/19/2014	12/01/2022
F9731#-AH-0	Vicat S.A. Sr. Unsecured		B		2.C	85,310,115	107.5880	91,134,340	84,706,770	84,706,770	0	0	0	(6,431,964)	2.070	2.070	MN	150,990	1,806,895	11/30/2020	11/30/2035
G0334D-AE-1	AMIPEACE LTD GOVT FOREIGN		D		1.F FE	352,994	98.4510	354,424	360,000	353,532	0	537	0	0	2.250	2.478	AO	1,553	8,100	03/01/2021	10/22/2030
G0369@-AU-0	Anglian Water Services Fin Plc Debt in I		D		1.G FE	4,779,522	104.0230	4,701,288	4,519,473	4,739,052	0	(40,470)	0	0	3.840	1.089	AO	36,638	86,774	09/01/2021	10/15/2023
G0369@-BD-7	Anglian Water Services Fin Plc Senior Se		B		1.G FE	8,242,417	104.7860	8,904,798	8,498,090	8,498,090	0	0	0	(78,428)	2.870	2.870	AO	51,452	248,391	04/16/2019	04/16/2029
G0697Q-AB-9	Atlas Mara Limited Secured Convertible N		D		5.B GI	19,500,000	88.8230	21,495,058	24,200,000	19,500,000	0	0	4,700,000	0	8.000	12.627	JD	0	0	10/01/2015	12/31/2020
G0756*-AA-7	BGL Holdings Ltd. Senior Unsecured Note		B		2.C YE	14,243,693	101.9920	13,974,233	13,701,317	13,884,976	0	(18,468)	0	(162,299)	3.010	2.577	JAJO	99,666	307,428	09/01/2021	04/04/2025
G0827#-BK-5	Barratt Developments plc Senior Unsecure		B		2.B	31,401,769	103.7070	33,987,378	32,772,481	32,772,481	0	0	0	(302,452)	2.770	2.770	FA	325,294	927,134	08/22/2017	08/23/2027
G1018#-AA-5	The Berkeley Two Partnership Senior Note		B		2.A PL	2,160,000	109.8600	2,054,374	1,869,998	1,869,998	0	0	0	(17,258)	4.130	4.130	MS	24,886	78,950	03/05/2013	09/05/2027
G1018#-AB-3	The Berkeley Two Partnership Senior Note		B		2.A PL	687,600	120.3860	716,635	595,283	595,283	0	0	0	(5,494)	4.610	4.610	MS	8,843	28,053	03/05/2013	09/05/2032
G1018#-AC-1	The Berkeley Two Partnership Senior Note		B		2.A PL	4,734,000	131.8850	5,405,188	4,098,412	4,098,412	0	0	0	(37,824)	5.010	5.010	MS	66,162	209,901	03/05/2013	09/05/2037
G1093*-AB-5	BIIF BidCo Limited Sr. Secured		B		2.C FE	29,968,907	99.9550	31,325,804	31,339,860	31,339,860	0	0	0	(289,230)	2.948	2.947	JD	2,566	933,108	02/26/2020	12/31/2037
G1101#-AA-3	Biffa PLC Sr. Unsecured		B		2.C	35,387,500	101.1970	34,266,628	33,861,250	33,861,250	0	0	0	(1,526,250)	2.610	2.610	JJ	370,696	0	07/30/2021	07/31/2028
G1101#-AB-1	Biffa PLC Sr. Unsecured		B		2.C	7,500,027	102.6230	7,364,827	7,176,553	7,176,553	0	0	0	(323,473)	2.850	2.850	JJ	85,790	0	07/30/2021	07/31/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1108#-AF-5	The British Land Company plc Senior Note		D		1.F	4,136,870	105.2050	4,163,731	3,957,730	4,107,263	0	(29,607)	0	0	4.766	2.422	MS	62,875	128,512	08/31/2021	09/01/2023
G1108#-AK-4	The British Land Company plc Senior Unse		B		1.F FE	17,081,004	102.5700	17,233,080	16,801,341	17,178,030	0	(32,373)	0	(219,072)	2.670	2.058	JAJO	82,243	284,032	09/01/2021	10/27/2025
G1108#-AL-2	The British Land Company plc Senior Unse		B		1.F FE	40,031,581	103.0880	42,651,926	41,374,113	41,374,113	0	0	0	(381,835)	2.750	2.759	JAJO	208,595	1,155,702	10/25/2018	10/26/2026
G1128*-AD-0	Birmingham Airport Finance PLC Senior Un		B		2.C	17,225,018	95.5030	17,238,804	18,050,620	18,050,620	0	0	0	(166,586)	3.210	3.210	JJ	252,694	586,569	01/24/2019	01/24/2049
G1128*-AE-8	Birmingham Airport Finance PLC Sr. Unsec		B		2.C FE	36,360,819	85.0230	33,869,679	39,835,729	39,835,729	0	0	0	(367,638)	2.440	2.440	JJ	423,896	983,976	01/23/2020	01/24/2050
G1320*-AD-6	Breedon Holdings Limited Sr. Unsecured		B		2.B Z	25,593,235	100.0940	24,789,122	24,765,847	24,765,847	0	0	0	(827,387)	2.380	2.380	MS	160,455	0	09/23/2021	09/23/2036
G1652#-AA-6	The Bryanston Three Partnershp Senior No		B		2.A PL	2,160,000	109.8600	2,054,374	1,869,998	1,869,998	0	0	0	(17,258)	4.130	4.130	MS	24,886	78,950	03/05/2013	09/05/2027
G1652#-AB-4	The Bryanston Three Partnershp Senior No		B		2.A PL	687,600	120.3860	716,635	595,283	595,283	0	0	0	(5,494)	4.610	4.610	MS	8,843	28,053	03/05/2013	09/05/2032
G1652#-AC-2	The Bryanston Three Partnershp Senior No		B		2.A PL	4,734,000	131.8850	5,405,188	4,098,412	4,098,412	0	0	0	(37,824)	5.010	5.010	MS	66,162	209,901	03/05/2013	09/05/2037
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note		B		2.A	10,927,827	104.1690	10,010,149	9,609,528	9,689,104	0	(8,119)	0	(99,080)	3.560	3.282	MS	94,077	323,114	09/01/2021	03/24/2025
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		D		2.B	26,220,000	132.7500	34,807,079	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		D		2.B	11,000,000	116.2580	12,788,388	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		D		2.B	10,742,988	124.7690	12,476,928	10,000,000	10,520,616	0	(41,612)	0	0	5.530	4.850	MS	141,322	553,000	03/15/2016	03/29/2032
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note		B		2.B	5,940,605	101.7620	5,279,024	5,187,627	5,220,333	0	(11,349)	0	(59,286)	3.450	2.782	JD	5,966	150,976	09/01/2021	12/19/2022
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		B		2.B	2,220,000	110.2800	2,058,092	1,866,236	1,866,236	0	0	0	(17,223)	3.880	3.880	JD	2,414	72,359	12/19/2012	12/20/2027
G1744#-AS-7	Cadogan Estates Ltd. Senior Note		B		2.B	5,996,135	107.9700	5,839,703	5,408,626	5,869,864	0	(31,795)	0	(94,476)	3.750	1.848	MS	61,410	103,740	09/01/2021	09/14/2026
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		B		2.B	798,364	115.1700	775,395	673,258	724,926	0	(5,429)	0	(6,425)	4.070	3.058	MS	8,297	28,071	04/01/2016	09/12/2030
G1744#-AV-0	Cadogan Estates Ltd. Senior Note		B		2.B	21,425,000	117.7320	19,932,704	16,930,625	16,930,625	0	0	0	(156,250)	3.870	3.870	MS	191,104	669,099	09/16/2014	09/16/2034
G17508-AA-9	Cairn Homes plc Senior Secured Note		B		4.B	44,760,455	103.3350	44,848,487	43,401,239	43,476,164	0	(6,224)	0	(3,201,859)	3.360	3.326	JAJO	247,098	1,458,732	09/01/2021	07/31/2026
G18708-AA-4	Cambridge Colleges Funding II Senior Not		B		1.D S	49,015,000	133.8080	54,588,962	40,796,637	40,796,637	0	0	0	(376,506)	4.450	4.450	JJ	761,481	1,852,076	01/31/2014	02/01/2044
G1944#-AB-2	Castle Bidco plc Senior Unsecured		B		2.C	4,659,649	103.1160	4,489,705	4,354,017	4,566,972	0	(19,171)	0	(73,506)	3.320	1.918	FA	54,208	0	09/01/2021	08/18/2025
G1944#-AC-0	Castle Bidco plc Senior Unsecured		B		2.C	12,276,637	105.4220	12,829,633	12,169,826	12,505,438	0	(18,999)	0	(147,560)	3.620	3.071	FA	165,205	290,511	09/01/2021	08/16/2027
G1968#-AB-3	Cattles plc Senior Note - Series B		D		6. Z	1	0.0000	0	750,532	0	(1)	0	0	0	8.530	8.710	JD	0	0	06/12/2013	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		D		6. Z	1	0.0000	0	1,167,442	0	(1)	0	0	0	7.250	0.000	FA	0	0	11/01/2011	02/01/2013
G2270#-AA-6	College or Hall Valence Mary Senior Unse		B		1.D	14,285,000	98.7150	13,370,420	13,544,500	13,544,500	0	0	0	(125,000)	2.620	2.620	MS	110,403	363,368	03/09/2018	03/11/2058
G23870-AA-8	Assura Financing PLC Senior Unsecured No		B		1.G	25,033,914	100.2390	27,372,388	27,307,066	27,307,066	0	0	0	(252,013)	2.240	2.240	FA	242,996	626,396	08/07/2019	08/07/2029
G26150-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		D		2.B	5,000,000	103.1540	5,157,720	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	202,000	04/25/2013	04/25/2023
G26158-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		D		2.B	7,500,000	106.4260	7,981,933	7,500,000	7,500,000	0	0	0	0	4.190	4.190	AO	57,613	314,250	04/25/2013	04/25/2025
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note		D		2.B	8,000,000	106.0000	8,480,000	8,000,000	8,000,000	0	0	0	0	4.530	4.530	MN	40,267	362,400	05/21/2014	05/21/2024
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note		D		2.B	1,000,000	109.3360	1,093,363	1,000,000	1,000,000	0	0	0	0	4.680	4.680	MN	5,200	46,800	05/21/2014	05/21/2026
G2616#-AL-5	DCC Treasury 2014 Limited Senior Unsecur		B		2.B	22,585,387	101.4860	23,231,427	22,891,357	22,891,357	0	0	0	(1,738,189)	0.690	0.938	MS	48,263	175,063	09/13/2017	09/13/2027
G2616#-AP-6	DCC Treasury 2014 Limited Senior Unsecur		B		2.B	11,964,618	101.4010	12,254,891	12,085,515	11,885,788	0	8,534	0	(720,946)	0.670	1.037	MS	24,742	70,638	09/01/2021	09/13/2029
G26858-AF-6	Great Portland Estates Plc Senior Unsecu		B		2.C	11,725,933	100.5660	11,358,724	11,294,802	11,510,670	0	(29,997)	0	(185,265)	2.150	1.335	MN	26,307	120,124	09/01/2021	05/22/2024
G26868-AA-6	The Great Rolling Stock Co Ltd Senior Se		B		2.B	39,878,000	107.8890	40,779,297	37,797,591	37,797,591	0	0	0	(348,828)	3.220	3.220	JD	3,334	1,229,114	06/30/2016	06/30/2031
G26868-AB-4	The Great Rolling Stock Co Ltd Senior Se		B		2.B	32,637,500	100.9410	34,180,019	33,861,250	33,861,250	0	0	0	(312,500)	2.360	2.360	MS	203,613	804,749	09/30/2016	09/30/2034
G2730#-AF-9	Derwent London plc Senior Unsecured Note		B		1.G	32,932,005	104.5930	36,439,612	34,839,298	34,839,298	0	0	0	(321,526)	2.870	2.870	JJ	419,397	1,020,060	01/31/2019	01/31/2029
G29568-AG-6	ABP Acquisitions UK Limited Debt in Infr		B		2.B	31,500,000	100.1150	26,061,180	26,031,223	26,031,223	0	0	0	(240,238)	2.230	2.340	JD	4,771	478,013	01/23/2014	12/27/2030
G30568-AD-0	Edinburgh Airport Limited Senior Secured		B		3.A	8,711,810	98.2450	8,785,659	8,942,562	8,942,562	0	0	0	(82,529)	2.720	2.720	JD	666	245,642	11/02/2017	11/02/2027
G30568-AE-8	Edinburgh Airport Limited Senior Secured		B		3.A	70,572,500	96.6230	69,995,768	72,441,775	72,441,775	0	0	0	(668,553)	1.974	2.185	JD	3,917	1,147,756	11/02/2017	11/02/2029
G30568-AM-0	Edinburgh Airport Limited Sr. Secured		B		3.A	21,044,303	95.9740	21,582,657	22,487,933	22,487,933	0	0	0	(207,538)	2.550	2.550	JD	1,571	579,111	10/31/2019	10/31/2029
G30568-AN-8	Edinburgh Airport Limited Sr. Secured		B		3.A	23,495,648	95.4020	23,953,022	25,107,440	25,107,440	0	0	0	(231,713)	2.620	2.620	JD	1,802	664,318	10/31/2019	10/31/2031
G31228-AA-6	ESPUG Finance Limited Senior Secured Not		B		2.B FE	3,076,842	102.1530	3,179,599	3,112,576	3,112,576	0	0	0	(28,725)	2.690	2.691	MS	21,165	84,320	10/05/2017	10/06/2027
G31228-AB-4	ESPUG Finance Limited Senior Secured Not		B		2.B FE	18,534,773	105.7990	19,837,332	18,750,036	18,750,036	0	0	0	(173,041)	3.050	3.050	MS	144,558	575,919	10/05/2017	10/06/2032
G31228-AC-2	ESPUG Finance Limited Senior Secured Not		B		2.B FE	10,711,200	110.5990	11,984,017	10,835,600	10,835,600	0	0	0	(100,000)	3.350	3.350	MS	91,756	365,559	10/05/2017	10/06/2037
G3646#-AB-9	Forth Ports Finance Limited Senior Note		B		2.C	5,067,618	104.5750	4,882,460	4,668,864	4,941,206	0	(46,883)	0	(79,529)	4.800	1.710	JD	16,185	109,368	09/01/2021	12/05/2023
G3659*-AD-3	Franke Finance Int'l Ltd Senior Unsecure		B		2.A	51,387,461	100.7650	55,295,455	54,875,707	54,875,707	0	0	0	(1,688,579)	0.820	0.820	MN	42,498	450,546	11/27/2017	11/27/2029
G3663#-AB-7	Forth Ports Finance Plc Senior Secured N		B		2.C	5,423,770	100.2210	5,199,103	5,187,627	5,329,021	0	(8,977)	0	(85,771)	2.620	2.045	JJ	66,142	0	09/01/2021	01/06/2027
G3663#-AC-5	Forth Ports Finance Plc Senior Secured N		B		2.C	1,243,400	101.8590	1,379,631	1,354,450	1,354,450	0	0	0	(12,500)	2.970	2.970	MS	11,621	41,035	09/17/2019	09/17/2029
G3663#-AD-3	Forth Ports Finance Plc Senior Secured N		B		2.C	4,236,953	102.7110	4,271,948	4,159,176	4,311,567	0	(5,420)	0	(58,934)	3.070	2.585	JJ	58,168	47,260	09/01/2021	07/17/2030
G3663#-AE-1	Forth Ports Finance Plc Senior Secured N		B		2.C	2,486,800	102.9110	2,787,762	2,708,900	2,708,900	0	0	0	(25,000)	3.030	3.030	MS	23,712	83,728	09/17/2019	09/17/2031
G3663#-AF-8	Forth Ports Finance Plc Senior Secured N		B		2.C	11,100,329	103.9600	12,570,546	12,091,717	12,091,717	0	0	0	(111,593)	3.130	3.130	JJ	172,414	382,432	07/17/2020	07/17/2032
G3663#-AG-6	Forth Ports Finance Plc Senior Secured N		B		2.C	16,164,200	105.8770	18,642,697	17,607,850	17,607,850	0	0	0	(162,500)	3.190	3.190	MS	162,266	572,970	09/17/2019	09/17/2037
G3663#-AH-4	Forth Ports Finance Plc Senior Secured N		B		2.C	6,623,965	107.4300	7,751,674	7,215,561	7,215,561	0	0	0	(66,591)	3.290	3.290	JJ	108,145	239,876	07/17/2020	07/17/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G3901#-AA-1	Glanbia Financial Services Senior Note		D		2.C	0	0.0000	0	0	0	0	0	0	0	5.400	0.000	JD	0	185,198	09/01/2021	06/15/2021
G3946K-AA-7	GOHL CAPITAL LTD CORP FOREIGN		D		2.B FE	718,620	103.4130	719,754	696,000	714,895	0	(3,341)	0	0	4.250	3.657	JJ	12,900	29,580	11/13/2020	01/24/2027
G4000*-AC-9	Glanbia Finl Svcs Unlimited Co Sr. Unsec		D		2.C	68,100,000	96.8190	65,934,039	68,100,000	68,100,000	0	0	0	0	2.750	2.750	JD	83,233	1,872,750	12/15/2020	12/15/2031
G4003#-AA-6	Governing Body of Charterhouse Senior Un		B		2.C Z	49,122,500	115.1350	54,580,700	47,405,750	47,405,750	0	0	0	(437,500)	3.190	3.190	MN	193,231	1,536,304	05/15/2018	05/15/2058
G4133@-AA-1	Grosvenor Ltd Senior Note		B		2.B	10,570,313	127.2720	11,043,314	8,676,945	8,676,945	0	0	0	(80,078)	5.570	5.570	AO	84,579	494,296	04/28/2011	04/28/2031
G4162#-AA-3	Greensands FING PLC Senior Secured Note		B		2.C PL	9,059,647	100.6440	8,701,736	8,646,045	8,896,208	0	(20,254)	0	(143,185)	3.650	2.863	MN	28,052	154,895	09/01/2021	12/01/2025
G4162#-AB-1	Greensands FING PLC Senior Secured Note		B		2.C PL	1,807,834	100.4990	1,927,499	1,917,929	1,917,929	0	0	0	(17,700)	3.940	3.940	MN	6,717	76,642	11/29/2018	11/29/2028
G4162#-AC-9	Greensands FING PLC Senior Secured Note		B		2.C PL	7,499,974	100.8380	8,023,406	7,956,717	7,956,717	0	0	0	(73,431)	4.030	4.030	MN	28,503	325,219	11/29/2018	11/29/2030
G4273#-AK-1	Hammerson plc Senior Unsecured Note		B		2.C	14,560,184	99.5340	14,948,399	15,018,450	15,018,450	0	0	0	(1,140,383)	1.320	1.320	JJ	93,615	209,322	01/11/2017	01/11/2024
G4273*-AL-9	Hammerson plc Senior Unsecured Note		B		2.C	14,816,012	98.6440	14,497,951	14,697,270	14,309,213	0	31,777	0	(547,322)	1.610	2.300	JJ	111,740	1,397	09/01/2021	01/12/2026
G4488*-AA-4	Orbit Treasury Ltd Senior Note		B		1.G YE	1,711,165	109.6460	1,549,788	1,413,442	1,524,575	0	(17,212)	0	(13,228)	3.960	2.586	MS	15,028	56,609	04/01/2016	03/27/2028
G4488*-AC-0	Orbit Treasury Ltd Senior Secured Note		B		1.G YE	16,370,000	116.1540	16,963,584	14,604,365	14,604,365	0	0	0	(134,781)	3.610	3.610	JJ	228,220	536,852	01/27/2015	01/27/2040
G4492*-AB-6	Hill & Smith (Americas) Ltd Senior Unsec		D		2.C YE	1,000,000	106.8920	1,068,925	1,000,000	1,000,000	0	0	0	0	4.030	4.030	MJSD	672	40,300	06/25/2019	06/25/2029
G4691#-AD-7	IMI Group Limited Senior Unsecured Note		B		2.A	17,183,006	103.0470	17,680,090	17,157,357	17,157,357	0	0	0	(1,302,794)	1.390	1.390	AO	51,672	246,414	04/13/2015	04/13/2025
G4936@-AB-8	IPUT Property Fund Sr. Secured		B		1.G PL	10,811,000	98.7410	11,228,780	11,372,000	11,372,000	0	0	0	(863,500)	1.250	1.250	MN	16,584	147,081	05/19/2020	05/19/2032
G4940*-AB-4	Irish Ferries Fin Desgt Act Co Senior Un		B		3.A	7,475,517	101.2720	7,143,430	7,053,696	7,186,637	0	(15,558)	0	(273,322)	1.400	0.746	MN	8,504	48,872	09/01/2021	12/02/2024
G4940@-AA-4	Irish Residential Prop REITplc Sr. Secur		B		2.C PL	7,867,735	99.9670	7,992,622	7,995,299	8,043,780	0	(1,933)	0	(534,480)	1.830	1.750	MS	45,113	133,857	09/01/2021	03/11/2030
G4986#-AB-5	JD WETHERSPOON PLC Senior Secured Note		B		4.C	55,677,291	92.4220	55,053,066	59,567,232	58,259,853	0	83,259	0	(690,966)	3.730	3.786	FA	808,509	1,367,031	09/01/2021	08/20/2026
G4988@-AA-7	JCB Service Senior Note		B		2.B YE	14,021,350	110.3880	13,657,373	12,372,129	12,372,129	0	0	0	(114,180)	4.120	4.120	JJ	222,048	518,657	07/26/2013	07/26/2028
G5084#-AA-5	Jersey Electricity plc Senior Note		B		2.A	10,000,000	123.5070	9,951,433	8,057,406	8,057,406	0	0	0	(74,361)	4.410	4.410	JJ	163,550	359,028	07/17/2014	07/17/2034
G5084#-AB-3	Jersey Electricity plc Senior Note		B		2.A	15,795,000	130.0240	16,547,768	12,726,673	12,726,673	0	0	0	(117,452)	4.520	4.520	JJ	264,771	581,229	07/17/2014	07/18/2039
G5207*-AB-9	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.G	13,630,168	98.7750	12,866,319	13,025,922	13,025,922	0	0	0	(1,502,627)	0.950	0.950	FA	51,217	133,001	08/02/2018	08/02/2033
G5207*-AD-5	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.G	4,543,389	96.1620	4,175,346	4,341,974	4,341,974	0	0	0	(500,876)	1.210	1.210	FA	21,745	56,467	08/02/2018	08/03/2043
G5207*-AE-3	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.G	4,543,389	96.9210	4,208,296	4,341,974	4,341,974	0	0	0	(500,876)	1.330	1.330	FA	23,901	62,067	08/02/2018	08/03/2048
G5244*-AB-4	The Keepers and Governors Sr. Unsecured		B		1.G Z	50,061,989	102.9930	49,364,320	47,929,922	47,929,922	0	0	0	(2,132,067)	2.720	2.720	JD	47,078	638,348	06/18/2021	06/20/2061
G5264#-AE-9	Kingspan Securities Limited Senior Note		B		2.B	2,955,000	103.1070	2,780,776	2,696,971	2,696,971	0	0	0	(204,787)	2.160	2.159	MS	14,725	59,722	03/25/2015	03/31/2025
G5264#-AN-9	Kingspan Securities Limited Sr. Unsecure		B		2.B	13,877,617	96.8410	12,622,881	13,034,586	13,034,586	0	0	0	(989,744)	1.660	1.660	JD	12,021	222,758	12/11/2020	12/13/2032
G5264#-AP-4	Kingspan Securities Limited Sr. Unsecure		B		2.B	16,154,918	97.8760	15,105,132	15,432,941	15,432,941	0	0	0	(721,977)	1.620	1.620	MS	63,198	127,398	03/30/2021	03/30/2031
G5477#-AA-0	LIA Holdings Ltd. Senior Unsecured Note				2.B FE	17,283,482	100.0290	16,873,978	16,869,011	16,866,578	0	935	0	(1,142,170)	2.940	2.956	MN	55,105	454,932	09/01/2021	11/21/2022
G5561#-AA-7	London Square Developments Ltd Senior Se		B		5.B YE	20,285,240	99.1050	20,593,217	20,779,155	20,731,921	0	6,716	0	(229,029)	4.950	5.089	JAJO	228,571	830,374	09/01/2021	10/14/2025
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur		B		2.C	31,727,076	100.7570	33,429,861	33,178,596	33,194,536	0	(8,097)	0	(307,363)	2.620	2.591	MS	241,466	882,933	08/07/2019	09/21/2023
G5600#-AB-8	LondonMetric Property Plc Sr. Unsecured		B		2.C	35,195,175	101.2410	36,356,570	35,911,009	36,163,463	0	(30,658)	0	(396,054)	2.720	2.450	MS	271,328	869,246	09/01/2021	09/23/2024
G5824@-AA-2	Marlborough College (Entrp)Ltd Senior Un		B		2.B Z	31,200,000	109.3640	37,031,935	33,861,250	33,861,250	0	0	0	(312,500)	3.240	3.240	MS	323,036	1,121,526	03/15/2017	03/15/2047
G5878@-AA-7	The Master, Fellows, and Schol Senior Un		B		1.D	19,605,000	88.6290	18,006,561	20,316,750	20,316,750	0	0	0	(187,500)	1.980	1.980	JJ	168,731	410,387	09/08/2016	07/31/2056
G5879*-AA-8	Master Fellows Darwin College Senior Uns		B		1.D	14,285,000	98.7150	13,370,420	13,544,500	13,544,500	0	0	0	(125,000)	2.620	2.620	MS	110,403	363,368	03/09/2018	03/11/2058
G5880*-AA-5	Haberdashers' Aske's Charity Sr. Secured		B		1.G Z	15,000,103	103.5650	14,917,526	14,404,034	14,404,034	0	0	0	(596,069)	2.820	2.820	AO	165,862	0	08/04/2021	08/04/2051
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note		D		3.A	3,830,062	101.9660	3,905,359	3,830,062	3,830,062	0	0	0	0	3.310	3.310	JJ	61,627	126,775	07/06/2016	07/06/2023
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note		D		3.A	6,069,692	103.4170	5,941,409	5,745,092	6,048,636	0	(21,056)	0	0	3.600	2.359	JJ	100,539	0	09/01/2021	07/06/2026
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note		B		6. Z	8	0.0000	0	2,783,747	0	(3)	0	0	0	16.750	17.830	FMAN	0	0	11/22/2021	11/22/2023
G6135#-AC-8	Milson Bidco Limited Subordinated Note		B		6. *	1	93.4330	4,534,236	4,852,909	1	0	0	0	0	16.750	17.830	FMAN	0	0	11/22/2016	11/22/2023
G6135#-AD-6	Milson Bidco Limited Preferred Stock		B		6. *	1	0.0000	0	785,515	0	0	0	0	0	10.000	90.858	NOV	0	0	11/22/2016	11/22/2036
G6164#-AC-2	MITIE Treasury Management Ltd Senior Uns		D		2.B	5,109,446	102.6260	5,131,302	5,000,000	5,081,761	0	(27,685)	0	0	5.100	3.350	JD	10,625	127,500	09/01/2021	12/16/2022
G6164#-AD-0	MITIE Treasury Management Ltd Senior Not		B		2.B	8,979,558	102.2720	8,842,521	8,646,045	8,788,877	0	(49,223)	0	(141,458)	5.120	3.347	JD	19,405	218,455	09/01/2021	12/16/2022
G6337#-AA-8	Murray Income Trust PLC Senior Secured N		B		1.F YE	8,690,476	102.0850	9,026,661	8,842,259	8,842,259	0	0	0	(81,604)	2.510	2.510	MN	32,675	225,648	11/08/2017	11/08/2027
G6378#-AB-6	Musgrave Group plc Senior Unsecured Note		B		2.C	24,861,634	102.8990	24,201,724	23,519,953	23,965,348	0	(40,640)	0	(1,352,764)	1.790	1.265	MS	111,099	324,935	09/01/2021	09/26/2025
G6660@-AA-7	Northumbrian Water Group Ltd Sr. Unsecur		B		2.B	113,920,596	98.8400	107,667,101	108,930,287	108,930,287	0	0	0	(4,990,309)	2.590	2.590	AO	603,444	1,424,968	04/14/2021	04/15/2036
G6679#-AA-4	Nuffield Health Senior Note		B		4.A YE	16,516,248	103.4680	14,825,759	14,328,789	14,451,690	0	(16,233)	0	(153,997)	6.010	5.075	JD	2,392	780,303	09/01/2021	10/07/2024
G6679*-AB-2	Nuffield Health Senior Note		B		4.A YE	6,466,740	103.6390	6,306,469	6,085,060	6,348,784	0	(15,772)	0	(102,184)	6.300	5.261	JD	1,065	191,679	09/01/2021	10/07/2026
G6853@-AD-8	Oxford Brookes University Sr. Unsecured		B		2.A Z	15,300,000	119.9270	16,243,547	13,544,500	13,544,500	0	0	0	(125,000)	3.940	3.940	JD	42,989	541,198	12/02/2015	12/04/2045
G6853@-AE-6	Oxford Brookes University Senior Unsecur		B		2.A	37,297,955	106.6100	40,831,866	38,300,391	38,300,391	0	0	0	(353,468)	3.080	3.080	FA	488,245	1,198,704	08/02/2018	08/03/2043
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In		B		2.B PL	18,624,987	92.3360	16,472,096	17,839,376	16,966,484	0	33,941	0	(231,987)	1.905	2.755	JAJO	85,647	170,635	09/01/2021	10/01/2029
G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec		B		2.B PL	20,119,000	102.0940	19,057,897	18,667,064	18,667,064	0	0	0	(172,275)	3.450	3.450	JJ	270,128	657,006	06/27/2016	02/01/2027
G6970*-AT-3	Peel Ports PP Finance Limited Sr. Secure		B		2.B PL	4,111,263	98.3180	4,050,919	4,120,237	4,120,237	0	0	0	8,974	2.950	2.950	JJ	54,696	61,337	01/19/2021	01/21/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7059#-AA-2	Phoenix Natural Gas PP Finance Senior Se		B		2.B	2,756,177	100.2650	2,663,397	2,656,363	2,706,257	0	(6,363)	0	(43,557)	2.120	1.381	JJ	27,532	0	09/01/2021	08/05/2024
G7068#-AN-3	Pendragon plc Senior Unsecured		B		4.B YE	16,881,054	100.9250	16,203,694	16,055,188	16,187,178	0	(35,937)	0	(216,404)	5.750	5.040	MJSD	37,939	650,928	09/01/2021	03/17/2023
G7178*-AE-4	Porterbrook Rail Finance Ltd Senior Secu		B		2.B FE	2,988,697	101.3640	2,892,118	2,853,195	2,937,688	0	(3,727)	0	(47,282)	2.690	1.655	AO	15,990	39,010	09/01/2021	04/18/2028
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu		B		2.B FE	4,962,040	101.5850	5,269,843	5,187,627	5,188,989	0	(60)	0	(48,191)	2.770	2.759	AO	29,937	145,743	09/01/2021	04/18/2028
G7256*-AB-5	Principle Global Ltd Subordinated Note		B		5.C	4,656,642	100.0000	5,688,690	5,688,690	5,474,297	0	82,915	0	(41,603)	14.000	16.520	MJSD	24,335	802,150	12/20/2016	12/20/2023
G7302V-KE-3	QNB FIN LTD GOVT FOREIGN		D		1.F FE	5,985,408	102.9010	5,783,036	5,620,000	5,933,488	0	(51,920)	0	0	2.750	1.609	FA	59,673	108,213	02/11/2021	02/12/2027
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		D		2.C FE	25,000,000	99.0540	24,763,476	25,000,000	25,000,000	0	0	0	0	1.285	1.530	FA	127,571	353,335	10/30/2013	10/30/2023
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note		D		2.C FE	12,399,775	97.0660	12,392,324	12,766,872	12,428,039	0	28,264	0	0	1.182	1.948	FA	59,949	37,323	09/01/2021	10/30/2025
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur		D		2.C FE	2,989,016	89.7670	2,683,154	2,989,016	2,989,016	0	0	0	0	1.020	1.243	FA	12,106	34,214	04/13/2015	04/13/2030
G7333@-AA-2	Redde Northgate plc Sr. Unsecured		B		2.B Z	113,340,030	99.9820	111,082,613	111,102,734	111,102,734	0	0	0	(2,237,296)	1.120	1.120	MN	131,348	0	11/23/2021	11/23/2027
G7590#-AA-8	The Riverside Group Limited Sr. Secured		B		1.F IF	33,033,306	93.5510	32,157,721	34,374,587	34,374,587	0	0	0	1,341,280	2.000	2.000	MS	189,060	346,309	03/22/2021	03/22/2041
G7590#-AB-6	The Riverside Group Limited Sr. Secured		B		1.F Z	57,704,874	99.4410	59,712,172	60,047,915	60,047,915	0	0	0	2,343,041	2.500	2.500	MS	379,469	0	09/30/2021	10/02/2051
G7605#-AA-1	Roadster Finance DAC Senior Secured Note		B		2.C FE	50,011,074	103.2820	49,277,785	47,711,907	47,711,907	0	0	0	(3,622,866)	2.290	2.290	AO	221,556	1,132,811	10/17/2017	10/18/2032
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	10,343,330	108.6680	10,335,246	9,510,878	9,510,878	0	0	0	(87,774)	2.970	2.970	JJ	129,467	285,429	07/16/2015	07/16/2035
G7682#-AB-5	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	31,389,670	110.3940	31,863,434	28,863,366	28,863,366	0	0	0	(266,375)	3.170	3.170	JJ	419,361	924,544	07/16/2015	07/16/2040
G7682#-AC-3	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	14,802,200	112.7770	15,349,908	13,610,889	13,610,889	0	0	0	(125,613)	3.260	3.260	JJ	203,369	448,359	07/16/2015	07/16/2045
G7738@-AA-3	SH Euro Finance Plc Senior Note		B		2.C YE	58,612,314	107.1610	53,777,511	50,183,738	51,105,339	0	(110,278)	0	(3,385,963)	2.820	2.145	MN	165,104	1,280,589	09/01/2021	11/19/2024
G7738@-AB-1	SH Euro Finance Plc Senior Unsecured Not		B		2.C YE	18,432,210	107.2820	20,536,598	19,142,565	19,142,565	0	0	0	(1,453,535)	2.220	2.220	JD	25,970	438,549	06/09/2016	06/09/2026
G7996#-AA-8	SEGRO plc Senior Unsecured Note		B		1.F PL	19,535,711	105.7530	20,011,445	18,922,881	19,416,405	0	(29,929)	0	(2,264,411)	1.770	1.279	FA	124,670	223,091	09/01/2021	08/17/2027
G7996#-AD-2	SEGRO plc Senior Unsecured Note		B		1.F PL	3,609,500	106.4980	3,741,081	3,512,814	3,512,814	0	0	0	(266,735)	1.820	1.820	AO	14,030	65,936	10/12/2018	10/12/2028
G7996#-AH-3	SEGRO plc Sr. Unsecured		B		1.F PL	12,430,654	105.2910	13,037,915	12,382,743	12,382,743	0	0	0	(940,248)	1.830	1.830	AO	42,803	236,089	10/23/2020	10/23/2040
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		D		1.F FE	10,000,000	139.5830	13,958,256	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AG-6	Sanctuary Housing Association Senior Not		B		1.F	3,903,754	105.5870	3,670,516	3,476,291	3,476,291	0	0	0	(32,082)	3.180	3.180	JD	307	111,452	06/03/2013	12/30/2025
G8030*-AF-7	Senior PLC Senior Unsecured		D		2.C	3,938,424	100.5860	3,941,854	3,918,892	3,932,807	0	(5,616)	0	0	3.420	2.974	AO	22,710	84,968	09/01/2021	10/31/2022
G8030*-AG-5	Senior PLC Sr. Unsecured Note		D		2.C	1,000,000	99.9890	999,894	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	6,354	37,500	10/30/2015	10/30/2025
G8030*-AH-3	Senior PLC Senior Unsecured Note		B		2.C	11,595,600	94.4630	11,399,654	12,067,829	12,067,829	0	0	0	(916,336)	1.510	1.510	JJ	76,433	192,343	01/31/2017	02/01/2027
G8038#-AM-0	Serco Group, plc Senior Note		D		2.C PL	661,241	102.7360	679,330	661,241	661,241	0	0	0	0	5.080	3.630	MN	4,386	33,591	05/14/2013	05/14/2024
G8056*-AJ-8	Severn Trent Water Limited Senior Unsecu		B		2.A	15,192,000	106.6360	16,954,381	15,899,247	15,899,247	0	0	0	(146,732)	2.950	2.950	MN	70,354	475,607	11/07/2018	11/07/2033
G8228*-AH-5	Smith & Nephew plc Senior Note		C		2.B	20,881,736	101.6660	21,000,250	20,656,215	20,820,602	0	(61,134)	0	0	3.150	2.239	MN	75,912	485,198	09/01/2021	11/21/2022
G8228*-AR-3	Smith & Nephew plc Sr. Unsecured		C		2.B	103,585,000	103.6110	107,325,914	103,585,000	103,585,000	0	0	0	0	3.090	3.090	JD	124,475	3,200,777	06/17/2020	06/17/2032
G8249*-AA-5	Society of Lloyd Sr. Unsecured		B		1.E	5,145,674	100.6140	5,351,109	5,318,473	5,353,361	0	(1,343)	0	(56,468)	2.480	2.389	JJ	58,621	108,487	09/01/2021	01/21/2030
G8249*-AC-1	Society of Lloyd Sr. Unsecured		B		1.E	24,236,860	102.0380	26,091,890	25,570,662	25,570,662	0	0	0	(235,988)	2.610	2.610	JJ	296,620	675,069	01/21/2020	01/21/2035
G8249*-AD-9	Society of Lloyd Sr. Unsecured		B		1.E	28,681,376	103.4010	31,288,810	30,259,767	30,259,767	0	0	0	(279,263)	2.810	2.810	JJ	377,911	860,077	01/21/2020	01/21/2045
G8279#-AA-4	South West Water Limited Sr. Unsecured		B		2.A	42,524,123	99.6090	41,082,567	41,243,680	41,243,680	0	0	0	(1,280,444)	2.310	2.310	MS	254,061	480,972	03/25/2021	03/25/2041
G8356*-AA-4	Spirax-Sarco Engineering Plc Senior Unse				2.B	12,035,618	101.3820	11,546,627	11,389,271	11,560,695	0	(35,246)	0	(439,676)	1.050	0.153	MS	38,202	62,367	09/01/2021	09/06/2023
G8356*-AB-2	Spirax-Sarco Engineering Plc Sr. Unsecur				2.B	68,555,733	107.3800	75,794,454	70,585,493	71,289,156	0	(55,453)	0	(5,071,213)	2.360	2.112	MN	249,873	1,630,782	09/01/2021	05/07/2026
G8401*-AE-1	SSP Financing Ltd PIK Trackin Note for G		D		4.B PL	5,656,714	109.5080	5,612,485	5,158,732	5,612,307	0	(44,407)	0	0	0.000	4.577	AO	77,583	189,191	10/15/2021	10/15/2025
G8401*-AF-8	SSP Financing Ltd PIK Trackin Note for G		D		4.B PL	911,766	110.2880	1,126,774	1,031,766	921,431	0	9,665	0	0	0.000	11.125	AO	15,833	86,766	10/15/2021	10/15/2028
G8401*-AH-4	SSP Financing Ltd Senior Unsecured Note		B		4.A PL	15,668,383	86.9530	16,866,124	16,129,167	15,490,672	0	147,491	0	(325,201)	5.850	7.769	AO	193,102	838,779	10/15/2021	10/15/2025
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G		B		4.A PL	158,475	77.4980	132,605	171,107	159,860	0	(3,644)	0	5,028	0.000	1.813	AO	0	139,335	10/15/2021	10/15/2028
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note		B		4.A PL	5,701,494	105.1590	5,697,290	5,417,800	5,690,629	0	(26,450)	0	15,585	6.060	6.189	AO	69,312	190,707	09/01/2021	10/16/2028
000000-00-0	South Staffordshire Water PLC Sr. Unsecu				2.A Z	7,626,707	99.1360	7,421,375	7,486,045	7,486,045	0	0	0	(140,662)	2.570	2.570	MS	64,130	0	09/01/2021	09/02/2036
G8407#-AB-7	St. James's Place Partnership Senior Uns		B		2.B	79,441,000	101.4790	84,906,873	83,669,411	83,669,411	0	0	0	(772,171)	2.058	2.070	JAJO	319,139	1,562,709	07/21/2017	07/21/2027
G8407#-AC-5	St. James's Place Partnership Sr. Unsecu		B		2.A IF	20,161,051	100.5500	19,706,736	19,598,892	19,598,892	0	0	0	(562,160)	1.943	1.804	FMAN	55,805	88,572	08/05/2021	08/05/2031
G8409#-AA-7	St. Paul's School Senior Unsecured Note		B		1.G YE	44,205,000	112.3550	53,262,709	47,405,750	47,405,750	0	0	0	(437,500)	3.180	3.180	MS	452,251	1,539,671	03/12/2019	03/12/2052
G8472#-AB-7	Steris plc Senior Unsecured Note				2.B	30,762,584	103.6010	33,752,145	32,578,889	32,578,889	0	0	0	(2,473,784)	1.860	1.860	FA	208,722	637,406	02/27/2017	02/27/2027
G8513#-AA-0	Stonewater Funding PLC Senior Secured No		B		1.F	36,267,345	109.6540	41,408,758	37,763,150	37,763,150	0	0	0	(348,510)	3.030	3.030	JJ	479,938	1,167,307	07/31/2017	01/31/2047
G8513#-AC-6	Stonewater Funding PLC Senior Secured No		B		1.F	3,050,000	112.7150	3,573,818	3,170,675	3,170,675	0	0	0	(29,262)	3.350	3.350	MN	17,703	107,915	11/01/2018	11/02/2043
G8698#-AA-7	The Taunton One Partnership Senior Note		B		2.A PL	1,680,000	109.8600	1,597,847	1,454,443	1,454,443	0	0	0	(13,423)	4.130	4.130	MS	19,355	61,406	03/05/2013	09/05/2027
G8698#-AB-5	The Taunton One Partnership Senior Note		B		2.A PL	534,800	120.3860	557,383	462,998	462,998	0	0	0	(4,273)	4.610	4.610	MS	6,878	21,819	03/05/2013	09/05/2032
G8698#-AC-3	The Taunton One Partnership Senior Note		B		2.A PL	3,682,000	131.8850	4,204,035	3,187,654	3,187,654	0	0	0	(29,418)	5.010	5.010	MS	51,459	163,256	03/05/2013	09/05/2037
G8781*-AB-7	Thames Water Utilities Fin Plc Senior Se		D		2.A	19,187,837	109.5450	20,864,618	19,046,608	19,182,164	0	(5,673)	0	0	4.270	4.150	AO	180,731	789,878	09/01/2021	04/11/2029
G8781@-AC-3	Thames Water Utilities Ltd Senior Secure		D		2.A	21,242,310	104.5050	20,773,617	19,878,020	21,117,711	0	(124,599)	0	0	3.570	1.582	MS	195,152	354,823	09/01/2021	03/24/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G9303*-AB-4	University of Surrey Senior Unsecured No		B		1.E	42,850,000	114.0140	45,825,166	40,192,647	40,192,647	0	0	0	(370,931)	3.430	3.430	MS	348,481	1,384,002	03/30/2017	08/06/2046
G9303@-AA-4	University of Bristol Senior Unsecured N		B		1.E	29,049,712	104.6750	32,911,772	31,441,891	31,441,891	0	0	0	(290,172)	2.580	2.580	AO	193,787	824,018	04/07/2017	04/05/2047
G9303@-AB-2	University of Bristol Senior Unsecured N		B		1.E	5,759,517	103.8230	6,472,116	6,233,801	6,233,801	0	0	0	(57,531)	2.600	2.600	AO	38,719	164,640	04/07/2017	04/05/2052
G9303@-AC-0	University of Bristol Senior Unsecured N		B		1.E	69,955,311	103.9340	78,694,906	75,715,975	75,715,975	0	0	0	(698,770)	2.600	2.600	AO	470,280	1,999,719	04/07/2017	04/05/2057
G9305@-AC-8	University of Sussex Senior Unsecured No		B		1.F	27,238,104	107.6570	31,082,821	28,872,006	28,872,006	0	0	0	(266,455)	2.840	2.840	MS	234,601	837,960	03/20/2018	09/20/2049
G9308@-AB-7	University of Exeter Senior Unsecured No		B		1.F	74,910,000	103.9620	78,192,411	75,212,638	75,212,638	0	0	0	(694,125)	2.610	2.610	JJ	828,843	2,007,871	01/29/2018	01/29/2043
G9308@-AC-5	University of Exeter Senior Unsecured No		B		1.F	31,963,700	104.4170	33,510,291	32,092,834	32,092,834	0	0	0	(296,180)	2.680	2.680	JJ	363,148	879,726	01/29/2018	01/29/2048
G9311*-AA-6	VP plc Sr. Secured		B		3.A	28,352,499	101.0210	28,345,764	28,059,295	28,511,062	0	(28,563)	0	(361,908)	2.800	2.456	JJ	362,277	400,690	09/01/2021	01/15/2027
G9311*-AB-4	VP plc Sr. Secured		B		3.A	19,468,400	98.7860	18,732,108	18,962,300	18,962,300	0	0	0	(506,100)	2.430	2.430	AO	108,796	230,792	04/06/2021	04/06/2028
G9338#-AC-7	Vesuvius Holdings Limited Senior Note		B		2.B PL	5,208,884	111.3800	4,851,205	4,355,546	4,355,546	0	0	0	(330,726)	3.930	3.930	JD	13,313	176,238	12/03/2013	12/03/2025
G9338#-AE-3	Vesuvius Holdings Limited Senior Unsecur		B		2.B PL	7,398,219	104.3850	7,462,737	7,149,265	7,149,265	0	0	0	(542,859)	1.900	1.900	JD	5,660	139,909	12/13/2017	12/16/2027
G9338#-AF-0	Vesuvius Holdings Limited Senior Unsecur		B		2.B PL	6,813,946	106.0030	6,966,083	6,571,607	6,571,607	0	0	0	(498,996)	2.120	2.120	JD	5,805	143,496	12/13/2017	12/17/2029
G9338#-AJ-2	Vesuvius Holdings Limited Sr. Unsecured		B		2.B PL	27,422,229	112.6590	27,679,881	24,569,715	26,661,263	0	(125,553)	0	(1,191,044)	3.540	1.889	JD	2,416	519,548	09/01/2021	06/30/2027
000000-00-0	Vesuvius Holdings Limited Sr. Unsecured		B		2.B Z	36,239,237	99.0710	36,153,693	36,492,748	36,492,748	0	0	0	253,511	1.320	1.320	JD	20,071	0	12/16/2021	12/16/2031
G9369*-AA-7	Viridor Energy Group Limited Sr. Secured		B		2.B Z	65,900,607	100.2120	66,603,361	66,462,455	66,462,455	0	0	0	561,848	2.900	2.900	MS	165,972	0	11/30/2021	03/31/2043
G9385#-AA-3	Vivid Housing Limited Senior Secured Not		B		2.B YE	44,384,981	103.1060	44,731,457	43,384,021	43,384,021	0	0	0	(400,384)	2.780	2.780	AO	241,215	1,237,086	04/19/2018	04/19/2028
G9385#-AB-1	Vivid Housing Limited Senior Secured Not		B		2.B YE	31,177,464	111.6860	33,981,526	30,426,051	30,426,051	0	0	0	(280,797)	3.240	3.240	AO	197,161	1,011,151	04/19/2018	04/20/2048
G9400#-AA-4	WMMR Three Ltd; WMMR Four Ltd Senior Sec		D		3.A PL	3,738,758	106.8440	3,686,811	3,450,635	3,734,651	0	(4,106)	0	0	5.350	3.901	MJSD	513	92,304	09/01/2021	09/30/2033
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec		D		3.A PL	14,404,030	106.8440	15,389,905	14,404,030	14,404,030	0	0	0	0	5.350	5.387	MJSD	2,141	770,616	03/01/2018	09/30/2033
G9404#-AA-0	The Unite Group PLC Sr. Unsecured		B		2.B	42,052,379	100.3940	40,687,709	40,527,853	40,527,853	0	0	0	(1,524,526)	2.600	2.600	MN	99,518	518,771	05/27/2021	05/27/2031
G9408*-AB-8	Willow HoldCo 1 Ltd Subordinated Note		B		2.C	35,725,000	101.4160	34,340,641	33,861,250	33,861,250	0	0	0	(312,500)	3.220	3.220	JD	2,987	1,101,110	06/30/2016	06/30/2023
G9408*-AC-6	Willow HoldCo 1 Ltd Subordinated Note		B		2.C	27,725,000	102.5200	26,940,913	26,278,605	26,278,605	0	0	0	(242,521)	3.330	3.330	JD	2,397	883,728	06/30/2016	07/01/2024
G9434*-AB-6	The Wardens and Governors Senior Unsecur		B		2.B Z	1,147,250	104.9680	1,287,671	1,226,725	1,226,725	0	0	0	(11,321)	2.940	2.940	MS	9,718	36,475	09/24/2019	09/24/2049
G9434*-AC-4	The Wardens and Governors Senior Unsecur		B		2.B Z	9,440,335	106.8540	10,786,178	10,094,310	10,094,310	0	0	0	(93,159)	3.010	3.010	MS	81,868	307,288	07/24/2019	09/24/2054
G9434@-AA-6	The Warden and Council Sr. Unsecured		B		2.C	11,914,058	109.8210	14,459,667	13,166,608	13,166,608	0	0	0	(121,513)	3.300	3.300	FA	148,454	444,691	08/28/2019	08/28/2048
G9523#-AF-5	Weir Group plc Senior Note		D		3.A	7,838,176	100.2930	7,777,913	7,755,201	7,758,951	0	(31,670)	0	0	4.270	3.851	FA	124,180	331,147	06/03/2019	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		D		3.A	11,639,636	102.3100	11,743,034	11,477,900	11,603,043	0	(36,593)	0	0	4.340	3.340	FA	186,803	266,042	09/01/2021	02/16/2023
G9530#-AA-7	Wellington College Senior Unsecured Note		B		1.G YE	29,582,910	115.5340	36,842,776	31,889,035	31,889,035	0	0	0	(294,299)	3.300	3.300	FA	409,243	1,075,588	02/11/2019	02/11/2059
G9766#-AD-6	Workspace Group plc Senior Unsecured Not		B		2.B	2,556,112	102.6730	2,459,676	2,395,647	2,505,831	0	(9,949)	0	(40,332)	3.070	1.756	FA	27,580	0	09/01/2021	08/18/2025
G9766#-AE-4	Workspace Group plc Senior Unsecured Not		B		2.B	5,079,826	103.6120	5,515,560	5,323,304	5,323,304	0	0	0	(49,128)	3.190	3.190	FA	63,680	174,198	08/16/2017	08/16/2027
G9766#-AF-1	Workspace Group plc Senior Unsecured Not		B		2.B	106,095,058	106.2750	119,609,539	112,547,346	112,547,346	0	0	0	(1,038,681)	3.600	3.600	JJ	1,845,776	4,094,108	01/17/2019	01/17/2029
G9851#-AA-8	Yorkshire Water Services Ltd Senior Secu		B		1.G	53,855,476	106.2280	59,200,367	55,729,658	55,729,658	0	0	0	(514,320)	3.080	3.080	MS	443,422	1,731,522	09/28/2018	09/28/2034
G9851#-AB-6	Yorkshire Water Services Ltd Senior Secu		B		1.G	17,834,941	107.7820	19,891,871	18,455,600	18,455,600	0	0	0	(170,324)	3.170	3.170	MS	151,136	590,172	09/28/2018	09/28/2038
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING		D		1.D YE	10,389,637	99.8700	12,789,512	12,806,160	12,784,380	0	447,943	0	0	0.000	3.608	JAN	0	0	04/01/2015	01/15/2022
H2731#-AB-6	Franke Holding AG Senior Unsecured Note		B		2.A	50,479,556	104.4980	57,344,064	54,875,707	54,875,707	0	0	0	(1,688,579)	1.310	1.310	JD	23,962	709,969	12/19/2018	12/19/2030
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N		D		3.B	53,040,814	101.9610	54,039,294	53,000,000	53,039,957	0	(857)	0	0	3.300	3.278	MS	442,108	1,953,960	12/01/2021	03/31/2028
H4212*-AB-4	Interhoerbiger Finanz AG Sr. Unsecured		B		3.B	83,523,750	99.8910	85,197,315	85,290,000	85,290,000	0	0	0	(6,476,250)	1.600	1.600	JD	3,791	1,836,113	12/30/2019	12/30/2031
H4212*-AC-2	Interhoerbiger Finanz AG Sr. Unsecured		D		3.B	61,912,858	102.5310	63,205,287	61,645,000	61,909,050	0	(3,808)	0	0	3.600	3.523	JD	6,165	2,371,045	11/01/2021	12/30/2031
K3380#-AA-6	Elfelagid SEV Senior Unsecured Note		B		1.F YE	6,945,480	101.4460	6,653,729	6,558,876	6,671,184	0	(19,728)	0	(254,568)	1.530	0.649	MJSD	4,460	50,906	09/01/2021	12/15/2023
K3752@-AA-8	Copenhagen Airports Denmark Senior Note		B		2.C FE	17,866,700	103.1740	15,657,901	15,176,196	15,257,022	0	(27,809)	0	(1,046,316)	4.210	3.658	JD	1,775	595,452	09/01/2021	12/30/2022
K7017#-AA-8	Meridian Spirit ApS Senior Secured Note		D		2.A FE	445,298	104.8790	436,986	416,656	444,764	0	(534)	0	0	4.110	2.586	MJSD	48	8,562	09/01/2021	08/01/2030
K8553*-AA-0	Scandlines ApS Senior Secured Note		B		2.B FE	79,100,982	102.8120	81,698,917	79,464,344	79,464,344	0	0	0	(6,033,896)	2.550	2.550	JD	5,629	2,069,729	07/13/2017	10/02/2028
K8553*-AB-8	Scandlines ApS Sr. Secured		B		2.B FE	19,150,955	95.9790	18,843,249	19,632,621	19,632,621	0	0	0	(1,490,746)	1.760	1.760	JD	960	352,933	08/14/2019	01/02/2032
L0175#-AC-6	Alpha Trains Finance S.A. Debt in an Inf		B		2.B	20,207,519	101.7580	20,053,020	19,706,491	19,991,079	0	(15,566)	0	(960,644)	0.876	0.693	JD	480	116,216	09/01/2021	06/30/2036
L0175#-AD-4	Alpha Trains Finance S.A. Debt in an Inf		B		2.B	1,785,040	101.2970	1,939,697	1,914,865	1,914,865	0	0	0	(145,400)	0.797	0.870	JD	42	15,702	12/13/2016	12/31/2028
L0175#-AE-2	Alpha Trains Finance S.A. Sr. Secured		B		2.B FE	5,585,307	99.0480	5,749,037	5,804,269	5,804,269	0	0	0	(440,730)	1.380	1.380	JD	223	81,814	10/29/2019	09/30/2031
L2614#-AA-5	Dolomies Et Chaux Senior Unsecured		D		1.G YE	58,000,000	105.2100	61,022,071	58,000,000	58,000,000	0	0	0	0	3.800	3.500	JD	30,611	2,039,667	07/10/2015	06/26/2025
L3551#-AA-8	Ferrero International S.A. Senior Unsecu		D		2.A	25,000,000	105.8140	26,453,409	25,000,000	25,000,000	0	0	0	0	3.410	3.410	FA	296,007	852,500	02/26/2019	02/26/2026
L3551#-AB-6	Ferrero International S.A. Senior Unsecu		D		2.A	1,000,000	108.9350	1,089,350	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,569	36,200	02/26/2019	02/26/2029
L3551#-AC-4	Ferrero International S.A. Senior Unsecu		B		2.A	61,516,635	102.1780	60,295,017	59,009,729	60,090,771	0	(89,773)	0	(3,260,678)	0.940	0.491	FA	192,601	254,111	09/01/2021	02/26/2026
L3551#-AD-2	Ferrero International S.A. Senior Unsecu		B		2.A	68,510,831	104.5820	71,568,169	68,432,602	68,432,602	0	0	0	(5,196,232)	1.330	1.330	FA	316,026	956,114	02/26/2019	02/26/2029
L3551#-AH-3	Ferrero International S.A. Sr. Unsecured		D		2.A	100,000,000	102.5560	102,556,255	100,000,000	100,000,000	0	0	0	0	2.900	2.900	JJ	1,329,167	2,843,611	07/23/2020	07/16/2040
L9031*-AA-9	Terminal Inv Ltd Hldgs Senior Secured		D		2.B PL	6,737,818	107.4190	6,582,744	6,128,099	6,683,801	0	(54,017)	0	0	4.970	2.112	AO	60,913	152,283	09/01/2021	04/21/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L9031*-AH-4	Terminal Inv Ltd Hldgs Senior Secured No		D		2.B PL	2,755,000	108.0810	2,977,630	2,755,000	2,755,000	0	0	0	0	4.470	4.470	MN	20,183	123,149	10/31/2019	05/02/2029
L9031*-AJ-0	Terminal Inv Ltd Hldgs Senior Secured No		D		2.B PL	9,000,000	112.1190	10,090,682	9,000,000	9,000,000	0	0	0	0	4.730	4.730	MN	69,768	425,700	10/31/2019	05/02/2034
L96198-AB-5	VTG FINANCE S.A. Sr. Secured		B		2.B FE	93,062,636	100.4180	90,576,510	90,199,292	90,199,292	0	0	0	(6,849,023)	1.700	1.700	AO	264,083	1,601,333	10/28/2020	10/29/2035
L96198-AD-1	VTG FINANCE S.A. Sr. Secured		B		2.B FE	6,792,653	104.8650	6,899,249	6,579,171	6,579,171	0	0	0	(499,570)	2.310	2.310	AO	26,174	158,263	10/29/2020	10/29/2040
L96198-AE-9	VTG FINANCE S.A. Sr. Secured		B		2.B FE	13,362,731	109.6390	14,190,316	12,942,763	12,942,763	0	0	0	(982,771)	2.670	2.670	AO	59,515	359,862	10/29/2020	10/29/2040
L96198-AF-6	VTG FINANCE S.A. Sr. Secured		B		2.B FE	29,896,065	108.0400	31,284,655	28,956,481	28,956,481	0	0	0	(2,198,727)	2.550	2.550	AO	127,167	768,924	10/29/2020	10/29/2040
N14928-AE-6	Boskalis Finance B.V. Senior Note		D		2.B	1,000,000	102.8960	1,028,957	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	36,600	07/22/2013	07/22/2023
N42818-BS-3	Koninklijke Vopak N. V Senior Note		D		2.B	6,667,729	103.0690	6,579,349	6,383,436	6,615,603	0	(52,126)	0	0	3.740	1.230	JD	7,958	119,370	09/01/2021	06/19/2023
N42818-BV-6	Koninklijke Vopak N. V Senior Note		D		2.B	8,038,377	105.7280	7,869,390	7,443,086	7,987,780	0	(50,597)	0	0	3.890	1.707	JD	9,651	144,768	09/01/2021	06/19/2025
N4282*-AG-1	Royal Friesland Campina N V Senior Note		D		2.B	8,455,008	104.2670	8,662,211	8,307,752	8,441,252	0	(13,756)	0	0	4.010	3.455	FA	111,972	239,177	09/01/2021	08/30/2027
N4445#-AY-2	Imtech Capital BV Senior Note		B		6. Z	1,827,587	11.3120	1,935,857	17,112,601	1,913,221	0	0	0	(145,275)	5.813	5.900	JD	0	0	06/18/2014	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note		B		6. Z	2,606,376	11.4340	2,802,908	24,513,477	2,728,501	0	0	0	(207,181)	6.240	6.340	JD	0	0	06/18/2014	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note		B		6. Z	119,618	10.5510	123,148	1,167,226	116,508	0	0	0	(8,847)	5.813	5.900	JD	0	0	06/18/2014	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note		B		6. Z	354,757	10.5950	365,228	3,447,096	345,536	0	0	0	(26,237)	6.240	6.340	JD	0	0	06/18/2014	07/15/2017
N5276#-AA-5	Littelfuse Netherlands C.V. Senior Unsec				2.C	13,242,974	100.7850	12,692,720	12,593,901	12,733,842	0	(24,838)	0	(484,294)	1.140	0.562	JD	9,173	71,536	09/01/2021	12/08/2023
N5375#-AF-6	Messer Finance B.V. Senior Secured Note		B		2.B	15,659,577	101.9380	14,740,748	14,460,472	14,460,472	0	0	0	(1,098,014)	3.680	3.680	FA	220,249	559,426	08/02/2012	08/02/2022
N5946*-AA-9	NSI N.V. Senior Unsecured Note		B		2.C	29,831,174	104.6320	29,788,052	28,469,253	28,559,052	0	(7,451)	0	(2,105,217)	2.410	2.327	JJ	287,785	683,986	09/01/2021	01/30/2026
N7334#-AL-7	Wereldhave NV Senior Note		B		4.B	1,109,894	99.5150	1,056,607	1,061,757	1,066,082	0	(7,552)	0	(81,507)	2.550	1.823	JJ	11,883	28,491	04/01/2016	07/25/2022
N7334#-AN-3	Wereldhave NV Senior Note		B		4.B	48,500,000	98.0280	48,708,614	49,688,468	49,688,468	0	0	0	(3,772,950)	2.100	2.100	JJ	475,353	1,096,562	07/17/2015	07/17/2023
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu		B		2.C	5,218,902	100.9490	5,306,711	5,256,807	5,256,807	0	0	0	(399,160)	1.330	1.330	AO	15,343	72,106	04/12/2016	04/12/2023
N8084*-AF-4	Sligro Food Group Nederland B Senior Uns		B		2.C	27,325,871	102.6940	27,461,157	26,740,825	26,992,018	0	(23,307)	0	(1,753,539)	1.670	1.404	MS	143,895	401,008	09/01/2021	09/05/2025
N8244#-AB-6	Stedin Holding NV Senior Note		B		1.G	73,912,500	102.9340	80,482,869	78,189,112	78,189,112	0	0	0	(5,937,065)	1.440	1.440	MS	356,542	1,175,947	03/07/2017	03/08/2027
N8578G-AB-0	THERMO FISHER SCIENTIFIC CORP FOREIGN		B	2	2.A FE	51,012,680	103.5720	48,885,607	47,199,486	51,229,176	0	(6,509)	0	223,005	2.000	1.621	OCT	193,971	0	12/16/2021	10/18/2051
N8578G-AC-8	THERMO FISHER SCIENTIFIC CORP FOREIGN		B	2	2.A FE	1,764,049	102.0140	1,798,152	1,762,660	1,730,659	0	243	0	(33,633)	1.625	1.727	OCT	5,886	0	10/06/2021	10/18/2041
N9176#-AE-0	VastNed Retail NV Senior Unsecured Note		B		3.A YE	25,965,922	107.5750	28,125,759	26,145,251	26,145,251	0	0	0	(1,985,264)	2.730	2.730	JJ	325,160	750,091	01/17/2019	01/20/2026
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note		B		1.G FE	99,090,000	105.3900	112,696,151	106,932,196	106,932,196	0	0	0	(8,119,588)	1.800	1.800	JD	80,199	1,982,496	12/16/2016	12/16/2026
N9651*-AA-6	Woodward International Holding Senior Un				2.C	6,075,100	100.3920	6,169,455	6,145,351	6,145,351	0	0	0	(466,630)	1.310	1.310	MS	21,915	83,610	09/23/2016	09/25/2028
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec		D		4.C FE	18,782,084	106.7670	19,831,136	18,574,286	18,767,071	0	(15,013)	0	0	7.250	6.720	MN	172,070	1,250,763	09/01/2021	11/15/2025
P0156P-AC-3	ALFA SAB DE CV CORP FOREIGN		D	2	3.A FE	7,689,891	130.8200	9,234,584	7,059,000	7,642,482	0	(12,535)	0	0	6.875	6.178	MS	129,415	485,306	11/20/2017	03/25/2044
P0703#-AA-7	Banco Actv. SA Int Bnca Mtple Sr. Unsecu		D		2.B FE	18,020,000	100.9840	18,197,388	18,020,000	18,020,000	0	0	0	0	3.190	3.190	JJ	287,419	0	07/01/2021	07/02/2029
P1917*-AA-1	Calidra Chile Importaciones Senior Secur		D		3.A PL	12,587,879	106.9720	13,465,470	12,587,879	12,587,879	0	0	0	0	6.500	6.550	JAJO	172,734	818,212	07/24/2019	07/24/2029
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec		C		4.B YE	57,000,000	102.7290	58,555,463	57,000,000	57,000,000	0	0	0	0	4.720	4.720	JD	52,313	2,690,400	07/06/2017	06/24/2024
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se		D		5.A YE	22,290,000	103.5060	23,071,501	22,290,000	22,290,000	0	0	0	0	6.500	6.552	MJSD	88,541	1,588,163	12/13/2016	12/11/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2.C	76,139,052	104.2090	79,343,849	76,139,052	76,139,052	0	0	0	0	5.550	5.550	JD	11,738	4,225,717	06/30/2016	06/30/2023
P2604*-AB-5	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2.C	25,050,760	108.3460	25,656,349	23,680,000	25,023,096	0	(27,664)	0	0	5.440	4.095	MS	325,626	472,192	11/01/2021	09/30/2026
P2913*-AA-3	Comercializadora La Presa SA Sr. Secured		D		3.B Z	10,536,842	101.5830	10,703,677	10,536,842	10,536,842	0	0	0	0	5.500	5.539	FMAN	49,904	164,199	08/18/2021	08/18/2030
P3102#-AA-8	Controladora Dolphin Sr. Sec. PIK NOTE T		D		6. Z	20,047,219	116.7360	31,518,641	32,211,790	20,047,216	(124)	(1,869)	1,176,455	0	10.500	14.468	JAJO	0	0	10/08/2021	04/08/2026
000000-00-0	Controladora Dolphin Sr. Sec. Fixed Rate		D	4	6. Z	1,603,777	99.7980	2,155,636	2,160,000	2,155,636	(4,364)	556,223	186,540	0	11.902	30.973	JAJO	59,760	365,831	12/08/2020	12/15/2021
P3515#-AA-9	Trust F/1909 Senior Secured Note		D		4.A YE	37,113,900	102.3620	37,990,448	37,113,900	37,113,900	0	0	0	0	6.500	6.552	FMAN	268,045	2,412,404	08/25/2015	08/22/2022
P3596#-AA-3	EVM Energia del Valle de Mex Debt in a P		D		2.B PL	40,000,000	106.6800	42,671,997	40,000,000	40,000,000	0	0	0	0	6.020	6.022	JD	6,689	2,408,000	09/30/2019	12/31/2040
P3922#-AA-6	Ferreycorp S A A/ Ferreyros S Sr. Unsecu		D		3.B YE	66,274,936	103.9840	67,620,686	65,029,806	66,175,468	0	(99,468)	0	0	4.450	3.925	JAJO	546,612	2,131,636	11/01/2021	07/23/2027
P4000*-AA-3	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	16,771,307	104.6090	17,359,476	16,594,679	16,752,615	0	(18,691)	0	0	5.030	4.645	MS	229,546	779,642	09/01/2021	09/23/2024
P4000*-AB-1	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	16,866,689	107.0690	17,767,718	16,594,679	16,852,918	0	(13,771)	0	0	5.310	4.982	MS	242,324	823,042	09/01/2021	09/22/2027
P4000*-AC-9	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	11,383,063	106.5350	11,000,534	10,325,748	11,304,547	0	(78,516)	0	0	5.500	2.584	MN	48,904	283,958	11/01/2021	06/02/2025
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	29,661,751	110.0190	32,440,198	29,486,019	29,659,178	0	(2,573)	0	0	5.850	5.734	MN	148,536	1,686,478	11/01/2021	05/31/2028
P4001*-AC-8	Envases Universales de Mexico Sr. Unsecu		D		2.C PL	5,000,000	97.4180	4,870,877	5,000,000	5,000,000	0	0	0	0	3.610	3.610	FA	71,197	90,250	02/09/2021	02/09/2031
P4603#-AA-0	Gas Natural Del Noroeste, S.A. Sr. Unsec		D		2.B IF	54,213,028	96.5660	52,351,140	54,213,028	54,213,028	0	0	0	0	3.500	3.515	JAJO	379,491	1,423,092	01/19/2021	01/19/2041
P47773-AN-9	GLOBO COMMUNICACOES PART CORP FRGN FLOAT		D	2	3.A FE	2,631,250	102.4820	2,562,050	2,500,000	2,620,916	0	(10,334)	0	0	4.843	3.228	JD	7,735	60,538	09/15/2021	06/08/2025
P4850*-AA-4	Giddings Fruits S.A. Sr. Secured		D		4.A YE	28,800,000	95.3430	27,458,842	28,800,000	28,800,000	0	0	0	0	6.250	6.250	MJSD	55,000	1,800,000	12/20/2019	12/20/2026
P5396#-AA-8	Indus. Integral de Agave SAPI Sr. Unsecu		D		3.C IF	22,550,000	101.5380	22,896,848	22,550,000	22,550,000	0	0	0	0	6.000	6.044	JAJO	236,775	1,014,750	01/28/2021	01/28/2029
P5888#-AA-3	Sesajal, S.A. de C.V. Senior Unsecured N		D		4.B	9,000,000	104.1380	9,372,420	9,000,000	9,000,000	0	0	0	0	6.000	6.044	FMAN	67,500	540,000	11/16/2017	11/19/2024
P9208#-AA-8	Trabajos Maritimos S.A. Senior Unsecured		D		2.C	51,500,000	105.7060	54,438,678	51,500,000	51,500,000	0	0	0	0	4.510	4.535	MJSD	103,229	2,322,650	03/15/2018	12/15/2028
P9365#-AA-7	Transmisora Electrica del Nort Debt in a		D		2.C YE	16,833,909	114.1650	19,218,516	16,833,909	16,833,909	0	0	0	0	5.940	5.948	JJ	461,081	999,934	12/16/2016	12/31/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note		D		3.C FE	11,226,702	107.7640	11,736,820	10,891,191	11,196,462	0	(30,240)	0	0	6.250	5.263	MS	215,555	559,100	09/01/2021	03/07/2025
Q0182#-AC-2	Alinta Energy Finance Pty Ltd Senior Uns		B		2.C PL	7,769,866	106.3380	7,745,422	7,283,806	7,719,419	0	(29,051)	0	(218,092)	4.760	3.360	MS	91,493	251,858	09/01/2021	09/28/2026
Q0182#-AD-0	Alinta Energy Finance Pty Ltd Senior Uns		B		2.C PL	11,570,265	107.3370	12,140,366	11,310,478	11,555,233	0	(11,041)	0	(589,419)	5.000	4.607	MS	149,235	529,047	09/01/2021	09/26/2028
Q0214#-AB-6	Alsco Pty Ltd Senior Unsecured Note				1.G	7,941,458	102.1250	7,813,653	7,651,050	7,886,538	0	(13,700)	0	(41,220)	3.700	1.459	MN	29,095	148,100	09/01/2021	05/24/2024
Q0214@-AA-0	Alliance Aviation Services Ltd Sr. Secur		B		3.B	19,267,500	97.3050	17,686,335	18,176,250	18,176,250	0	0	0	(1,091,250)	2.600	2.600	FMAN	43,320	234,358	05/28/2021	11/28/2025
Q0214@-AB-8	Alliance Aviation Services Ltd Sr. Secur		B		3.B	1,167,611	96.5250	1,063,201	1,101,481	1,101,481	0	0	0	(66,130)	3.290	3.303	FMAN	3,322	17,971	05/28/2021	05/30/2028
Q0458*-AD-1	AquaSure Finance Pty Ltd Senior Secured		D		1.G FE	24,200,457	104.8010	23,594,852	22,514,051	24,109,811	0	(90,646)	0	0	3.280	1.923	JJ	346,666	0	09/01/2021	07/12/2027
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured		D		1.G FE	6,917,396	111.3800	7,704,572	6,917,396	6,917,396	0	0	0	0	4.320	4.319	JJ	140,285	298,832	01/15/2019	01/12/2034
Q0697#-AA-4	Ausgrid Finance Pty Ltd Senior Secured N		D		2.A FE	8,257,077	104.8860	8,034,405	7,660,123	8,226,235	0	(30,842)	0	0	3.500	2.127	AO	67,026	134,052	09/01/2021	10/01/2027
Q0697#-AC-0	Ausgrid Finance Pty Ltd Senior Secured N		D		2.A FE	27,060,000	107.5380	29,099,766	27,060,000	27,060,000	0	0	0	0	3.750	3.750	AO	253,688	1,014,750	09/06/2017	10/01/2032
Q0832*-AK-2	Aus Pacific Airprt Mel Pty Ltd Sr. Secur		B		2.A	9,510,267	93.7590	9,409,142	10,035,471	10,035,471	0	0	0	(615,614)	4.070	3.870	JD	30,633	414,342	12/04/2019	12/04/2044
Q0846#-AE-6	Australian Lab Service Pty Ltd Sr. Unsec		B		2.B	5,839,824	95.1540	5,674,277	5,963,264	5,963,264	0	0	0	(365,809)	3.090	3.090	MN	18,426	189,365	11/25/2020	11/25/2030
Q1297*-AE-8	CSL Finance PTY Ltd. Senior Note		B		1.G	7,365,686	101.2900	7,058,806	6,968,874	7,060,384	0	(36,782)	0	(268,521)	1.650	0.126	NOV	15,752	115,719	09/01/2021	11/12/2022
Q1297*-AF-5	CSL Finance PTY Ltd. Senior Note		B		1.G	7,895,000	104.4470	7,235,147	6,927,084	6,927,084	0	0	0	(525,988)	1.930	1.919	NOV	18,314	134,545	11/12/2014	11/12/2024
Q1297*-AG-3	CSL Finance PTY Ltd. Senior Note		B		1.G	17,215,000	106.8890	16,144,940	15,104,466	15,104,466	0	0	0	(1,146,914)	2.100	2.088	NOV	43,451	319,216	11/12/2014	11/12/2026
Q1297*-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No		B		1.G	16,117,648	102.3150	17,655,499	17,255,958	17,255,958	0	0	0	(530,983)	0.955	0.955	OCT	37,994	162,038	10/08/2015	10/08/2025
Q2077#-AA-0	Capstone Finance Limited Sr. Secured		B		2.A	9,477,350	94.5940	8,904,395	9,413,262	9,413,262	0	0	0	(577,445)	3.563	3.563	AO	71,737	349,280	10/14/2020	10/15/2035
Q2077#-AB-8	Capstone Finance Limited Sr. Secured		B		2.A	10,987,500	94.5940	10,316,201	10,905,750	10,905,750	0	0	0	(81,750)	3.563	3.563	AO	83,111	190,634	04/21/2021	10/15/2035
Q2308#-AA-1	Charter Hall Invest Mgt Ltd Senior Unsec		D		2.A FE	2,917,404	108.2030	3,029,678	2,800,000	2,884,625	0	(14,107)	0	0	3.940	3.323	MN	11,645	110,320	08/02/2019	05/24/2027
Q2308#-AB-9	Charter Hall Invest Mgt Ltd Senior Unsec		B		2.A FE	2,743,448	110.8660	2,675,590	2,413,360	2,712,040	0	(17,234)	0	(14,175)	4.960	2.494	MN	12,635	59,423	09/01/2021	05/24/2027
Q2308#-AD-5	Charter Hall Invest Mgt Ltd Senior Unsec		B		2.A FE	10,038,600	113.2310	10,702,223	9,451,650	9,451,650	0	0	0	(579,800)	5.120	5.120	MN	51,081	497,702	05/23/2017	05/23/2029
Q2308#-AE-3	Charter Hall Invest Mgt Ltd Senior Unsec		B		2.A	19,003,446	108.3590	18,622,261	17,185,668	18,827,780	0	(77,261)	0	(98,405)	4.380	2.753	JD	37,637	368,291	09/01/2021	06/13/2028
Q2309#-AA-0	Charter Hall Wholesale Mgt Ltd Senior Se		B		2.C	67,772,245	109.1690	70,629,979	64,697,756	64,697,756	0	0	0	(3,968,805)	5.000	5.000	MN	449,290	3,368,368	05/11/2017	05/11/2027
Q2309*-AB-2	Charter Hall Wholesale Mgt Ltd Senior Un		B		2.C YE	12,048,131	104.5740	13,223,935	12,645,581	12,645,581	0	0	0	(775,728)	3.850	3.700	JD	24,343	496,062	06/13/2019	06/13/2029
Q2309*-AC-0	Charter Hall Wholesale Mgt Ltd Sr. Unsec		B		2.A Z	30,061,452	103.0460	30,218,605	29,325,344	29,325,344	0	0	0	(736,108)	1.895	1.865	FMAN	88,305	140,366	08/04/2021	08/04/2031
Q2312@-AA-7	CHARTER HALL WHSL MGMT LTD BP Sr. Secure		B		2.A IF	33,771,538	100.3050	31,717,380	31,620,859	31,620,859	0	0	0	(2,150,679)	1.765	1.787	FMAN	88,686	213,879	06/17/2021	08/04/2031
Q2887#-AB-8	Goodman Property Trust Senior Secured No		D		2.A FE	9,000,000	105.7280	9,515,516	9,000,000	9,000,000	0	0	0	0	3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q2887#-AC-6	Goodman Property Trust Senior Secured No		D		2.A FE	10,500,000	107.2740	11,263,746	10,500,000	10,500,000	0	0	0	0	3.710	3.710	JD	17,313	389,550	06/15/2015	06/17/2030
Q3079#-AH-1	Dalrymple Bay Finance Pty Ltd Sr. Secure		B		2.B FE	6,897,210	103.0210	6,740,844	6,543,179	6,846,084	0	(15,345)	0	(35,782)	4.146	3.279	JD	21,853	132,394	09/01/2021	12/02/2027
Q3079#-AK-4	Dalrymple Bay Finance Pty Ltd Sr. Secure		B		2.B FE	14,570,015	105.0000	15,681,343	14,934,625	14,934,625	0	0	0	(916,146)	4.869	4.869	JD	58,577	742,469	12/02/2020	12/02/2032
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note		B		3.B	13,490,071	110.1940	13,966,530	12,674,478	13,332,349	0	(58,837)	0	(555,987)	7.100	4.939	JAJO	310,457	2,027,296	09/01/2021	07/31/2025
Q3394#-AA-4	Electra Ltd. Sr. Secured		B		2.C	8,445,600	94.9280	7,799,056	8,215,800	8,215,800	0	0	0	(229,800)	2.840	2.840	JJ	99,813	118,692	01/27/2021	01/27/2026
Q3394#-AD-8	Electra Ltd. Sr. Secured		B		2.C	8,445,600	88.0710	7,235,719	8,215,800	8,215,800	0	0	0	(229,800)	3.580	3.580	JJ	125,820	149,619	01/27/2021	01/27/2033
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		B		1.G FE	17,671,271	109.6320	13,078,427	11,929,339	11,929,339	0	0	0	(731,791)	8.000	8.000	JJ	448,013	998,780	07/12/2011	07/12/2023
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un		D		1.G	8,465,000	105.3800	8,920,455	8,465,000	8,465,000	0	0	0	0	3.310	3.310	FA	109,742	280,192	08/10/2016	08/11/2031
Q3629#-AP-8	ETSA Utilities Finance Pty Ltd Senior Un		D		1.G	24,000,000	106.8230	25,637,498	24,000,000	24,000,000	0	0	0	0	3.560	3.560	FA	356,000	854,400	08/01/2019	08/01/2029
Q3793#-AC-7	First Gas Limited Sr. Secured				2.B FE	104,550,000	100.3990	103,107,010	102,697,500	102,697,500	0	0	0	(1,852,500)	2.950	2.335	MJSD	74,702	1,914,340	03/23/2021	03/23/2036
Q3793#-AE-3	First Gas Limited Sr. Secured		D		2.B FE	15,000,000	99.3310	14,899,703	15,000,000	15,000,000	0	0	0	0	2.590	2.590	MS	105,758	194,250	03/23/2021	03/23/2030
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un		D		2.C	7,252,548	104.6630	7,499,133	7,165,031	7,246,951	0	(5,597)	0	0	3.700	3.423	JJ	118,561	194,250	09/01/2021	07/20/2026
Q3915*-AD-2	Fletcher Building Holdings Ltd Senior Un		D		2.C	6,135,908	105.4590	6,193,356	5,872,761	6,124,465	0	(11,443)	0	0	3.800	3.073	JJ	99,804	0	09/01/2021	07/20/2028
Q3915*-AF-7	Fletcher Building Holdings Ltd Sr. Unsec		B		2.C	6,704,836	105.2070	7,317,889	6,955,717	7,042,210	0	(11,122)	0	(65,682)	3.399	3.187	JJ	105,734	237,769	10/14/2020	07/20/2028
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec		B		2.C	3,078,151	104.7040	3,179,851	3,037,003	3,056,156	0	(857)	0	20,720	3.932	3.821	JJ	53,405	94,072	09/01/2021	07/20/2028
Q3956#-AB-2	Freightways Finance Ltd. Sr. Unsecured		B		2.C	5,657,092	94.3820	5,084,194	5,386,826	5,386,826	0	0	0	(270,266)	3.240	3.240	MS	49,451	89,676	03/19/2021	03/20/2028
Q3958@-AL-0	GAIF Bond Issuer Pty Ltd Senior Note		B		1.G FE	23,998,050	123.9010	22,970,946	18,539,775	18,539,775	0	0	0	(1,137,300)	6.590	6.590	JD	57,695	1,246,726	12/15/2014	12/14/2029
Q3971@-AE-9	GPT RE Limited Senior Unsecured		D		1.F	5,000,000	103.9240	5,196,196	5,000,000	5,000,000	0	0	0	0	3.370	3.370	JD	13,574	168,500	06/02/2016	06/02/2027
Q3971@-AF-6	GPT RE Limited Senior Unsecured		D		1.F	7,500,000	104.1380	7,810,363	7,500,000	7,500,000	0	0	0	0	3.420	3.420	JD	20,663	256,500	06/02/2016	06/02/2028
Q3972@-AC-2	GTA Finance Company Pty Ltd Senior Unsec		B		2.B FE	2,947,100	111.2530	3,298,477	2,964,839	2,964,839	0	0	0	(181,874)	5.560	5.560	JD	7,784	168,212	12/14/2015	12/15/2025
Q3972@-AD-0	GTA Finance Company Pty Ltd Senior Unsec		B		2.B FE	9,395,100	114.9120	10,861,048	9,451,650	9,451,650	0	0	0	(579,800)	5.750	5.750	JD	25,664	554,570	12/14/2015	12/14/2027
Q3973#-AA-3	GPT Funds Management Limited Senior Unse		D		1.G	13,940,000	107.7310	15,017,755	13,940,000	13,940,000	0	0	0	0	3.670	3.670	JD	18,474	511,598	12/18/2017	06/18/2029
Q3973*-AA-7	GPC Asia Pacific Hldgs Pty Ltd Senior Un				2.B	1,620,035	101.7670	1,730,919	1,700,861	1,700,861	0	0	0	(104,337)	3.100	3.100	JD	146	53,586	06/24/2019	06/30/2024
Q3973*-AB-5	GPC Asia Pacific Hldgs Pty Ltd Senior Un				2.B	18,275,006	101.5240	19,479,146	19,186,777	19,186,777	0	0	0	(1,176,990)	3.430	3.430	JD	1,828	668,833	06/24/2019	06/30/2026
Q3973@-AA-5	G.U.D. Holdings Limited Sr. Unsecured		B		3.B	24,738,496	97.9150	24,213,872	24,729,414	25,243,380	0	(26,412)	0	(862,298)	2.980	2.603	JJ	323,433	402,234	09/01/2021	01/24/2028
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sr. Secured		D		2.B PL	27,250,000	98.0730	26,724,959	27,250,000	27,250,000	0	0	0	0	3.110	3.121	MJSD	2,354	374,301	07/21/2021	12/31/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q4893*-AA-2	Info Mgmt Svcs Australia Sr. Unsecured		B		2.C	15,460,000	97.3010	14,148,596	14,541,000	14,541,000	0	0	0	(919,000)	2.960	2.960	MS	121,951	215,296	03/19/2021	03/20/2028
Q5425*-AA-6	LCT-MRE Nominees Pty Limited Senior Secu		B		3.C	15,047,000	107.7160	16,054,552	14,904,525	14,904,525	0	0	0	(914,300)	4.900	4.930	FMAN	84,037	753,431	05/20/2016	05/22/2028
Q6235#-AH-5	Mirvac Group Finance Limited Senior Note		B		1.G PL	1,480,001	105.3750	1,369,353	1,299,502	1,334,484	0	(22,631)	0	(61,323)	6.940	4.060	JD	3,257	78,373	09/01/2021	12/19/2022
Q6235#-AK-8	Mirvac Group Finance Limited Senior Note		B		1.G PL	5,827,388	117.1150	5,544,096	4,733,899	5,717,538	0	(79,967)	0	(29,883)	7.190	1.742	JD	12,291	167,398	09/01/2021	12/18/2025
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse		B		1.G PL	15,050,510	109.1790	15,988,872	14,644,638	14,644,638	0	0	0	(898,358)	4.730	4.730	MS	198,187	717,796	09/20/2016	09/20/2027
Q6518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu		B		2.B FE	8,650,000	111.4360	9,173,035	8,231,652	8,231,652	0	0	0	(504,961)	4.860	4.860	AO	68,899	420,321	04/29/2015	04/29/2030
Q6634#-AK-7	Newcastle Coal Infrastructure Debt in In		D		2.C FE	13,357,390	105.7590	14,126,701	13,357,390	13,357,390	0	0	0	0	5.670	5.670	MN	98,878	757,364	01/15/2014	11/14/2023
Q6916*-AA-0	Northern Territory Airport Senior Secure		B		2.C YE	18,793,500	107.8060	19,986,951	18,539,775	18,539,775	0	0	0	(1,137,300)	5.135	5.135	JD	39,667	975,358	06/16/2016	06/16/2026
Q6916*-AB-8	Northern Territory Airport Senior Secure		B		2.C YE	2,610,800	109.4990	2,820,211	2,575,552	2,575,552	0	0	0	(157,994)	5.375	5.375	JD	5,768	141,830	06/16/2016	06/16/2028
Q6993#-AB-0	Novion RE Limited Senior Note		D		1.F FE	25,000,000	107.5700	26,892,539	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	31,583	947,500	12/19/2014	12/20/2027
Q7133@-AA-3	OneFortyOne NZ Holdings Ltd Sr. Secured		D		3.B	33,200,000	102.4430	34,011,096	33,200,000	33,200,000	0	0	0	0	3.330	3.330	MS	316,313	1,105,560	09/18/2019	09/18/2031
Q7160#-AJ-8	Orica Finance Ltd Senior Note		D		2.B FE	4,747,032	104.1500	4,786,834	4,596,074	4,722,758	0	(24,275)	0	0	4.590	2.917	MS	60,358	151,954	09/01/2021	09/18/2023
Q7160#-AK-5	Orica Finance Ltd Senior Note		D		2.B FE	3,977,943	107.3220	4,110,512	3,830,062	3,966,214	0	(11,729)	0	0	4.740	3.684	MS	51,942	146,112	09/01/2021	09/18/2025
Q7160#-AN-9	Orica Finance Ltd Sr. Unsecured		D		2.B	18,000,000	100.6240	18,112,361	18,000,000	18,000,000	0	0	0	0	3.190	3.190	AO	106,865	574,200	06/24/2020	10/24/2028
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not		B		2.B FE	1,185,574	112.2060	1,249,367	1,113,460	1,118,319	0	(473)	0	(68,603)	5.140	5.076	JJ	27,344	60,076	04/01/2016	07/09/2030
Q7702#-AA-2	Ports of Auckland Limited Senior Unsecur		B		2.B YE	20,387,000	105.1530	20,877,885	19,854,850	19,854,850	0	0	0	(1,025,150)	4.810	4.809	JD	2,653	964,852	06/21/2018	06/21/2028
Q7702#-AB-0	Ports of Auckland Limited Senior Unsecur		B		2.B YE	19,684,000	106.7820	20,470,333	19,170,200	19,170,200	0	0	0	(989,800)	5.060	5.057	JD	2,694	980,001	06/21/2018	06/21/2030
Q7702#-AC-8	Ports of Auckland Limited Senior Unsecur		B		2.B YE	11,448,004	108.8500	12,135,832	11,149,183	11,149,183	0	0	0	(575,657)	5.320	5.319	JD	1,648	599,244	06/21/2018	06/21/2033
Q7719#-AB-1	The Power Company Limited Sr. Unsecured		D		2.C	12,500,000	103.9590	12,994,923	12,500,000	12,500,000	0	0	0	0	3.280	3.280	FA	167,417	410,000	02/04/2020	02/04/2031
Q7719#-AC-9	The Power Company Limited Sr. Unsecured		B		2.C	25,616,680	95.3160	23,041,930	24,174,307	24,174,307	0	0	0	(1,442,373)	3.800	3.800	MN	104,621	470,515	05/20/2021	05/20/2033
Q7740#-AB-4	Precinct Prop. New Zealand Ltd Senior No		D		3.A YE	3,080,692	107.4070	3,222,222	3,000,000	3,041,894	0	(7,343)	0	0	4.230	3.923	JJ	54,285	126,900	03/15/2016	01/27/2027
Q7794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured		B		2.B FE	16,457,900	118.0990	15,054,197	12,747,115	12,747,115	0	0	0	(781,956)	6.280	6.280	FA	304,642	832,725	08/14/2014	08/14/2029
Q8277*-AM-3	Santos Finance Limited Senior Note		D		2.C	14,350,000	102.8280	14,755,883	14,350,000	14,350,000	0	0	0	0	6.450	6.450	FA	383,085	925,575	08/02/2007	08/02/2022
Q8458*-AA-0	Servco Australia PTY LTD. Senior Unsecur				2.B PL	15,900,000	116.3710	17,799,084	15,295,177	15,295,177	0	0	0	(938,264)	6.130	6.130	FA	354,202	977,378	02/01/2017	02/15/2029
Q8773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		D		1.G FE	42,500,000	112.4160	47,776,950	42,500,000	42,500,000	0	0	0	0	4.670	4.670	FA	722,228	1,984,750	02/20/2014	02/20/2029
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec		D		2.B FE	4,870,722	106.6040	4,773,479	4,477,774	4,843,095	0	(27,627)	0	0	4.160	1.881	MS	51,226	75,046	12/01/2021	09/22/2025
Q9194*-AB-5	Transurban Queensland Fin Pty Senior Sec		D		2.B FE	6,415,772	108.6860	6,244,116	5,745,092	6,381,028	0	(34,744)	0	0	4.260	2.192	MS	67,304	122,370	09/01/2021	09/22/2027
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured		D		2.B FE	21,337,953	105.2300	21,235,498	20,180,000	21,322,336	0	(15,617)	0	0	3.550	2.654	JD	21,890	379,140	11/01/2021	12/20/2028
Q9194*-AG-4	Transurban Queensland Fin Pty Senior Sec		D		2.B FE	17,100,000	107.0670	18,308,379	17,100,000	17,100,000	0	0	0	0	3.700	3.700	JD	19,333	632,700	12/20/2016	12/20/2031
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured		D		1.F	9,655,115	106.6060	10,271,889	9,635,345	9,644,216	0	(2,053)	0	0	3.860	3.834	JD	10,331	371,924	04/01/2016	12/22/2025
Q9396#-AP-6	Victoria PWR Networks Pty Ltd Senior Uns		D		1.G	17,017,776	106.5980	18,140,560	17,017,776	17,017,776	0	0	0	0	3.570	3.570	JD	37,127	607,535	06/09/2017	06/09/2027
Q9396#-AQ-4	Victoria PWR Networks Pty Ltd Senior Uns		D		1.G	34,379,408	105.6780	36,012,254	34,077,446	34,367,828	0	(11,580)	0	0	3.360	3.230	MS	353,042	1,085,573	09/01/2021	09/10/2029
Q9582*-AA-3	Wellington Intl Airport Ltd. Senior Note		D		2.B	31,400,000	100.8750	31,674,619	31,400,000	31,400,000	0	0	0	0	3.470	3.470	JJ	466,098	1,089,580	07/27/2017	07/27/2027
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not		D		2.C	6,560,000	102.3390	6,713,466	6,560,000	6,560,000	0	0	0	0	4.190	4.189	AO	57,263	274,864	09/16/2013	10/17/2022
Q9609*-AD-0	WestConnex Finance Co Pty Ltd Sr. Secure		B		2.A FE	36,275,365	101.5880	34,212,605	33,677,683	33,677,683	0	0	0	(2,597,682)	4.480	4.480	JD	67,056	739,128	06/15/2021	06/17/2041
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note		D		2.C PL	12,631,882	109.5020	13,447,225	12,280,384	12,626,451	0	(5,432)	0	0	4.660	4.137	MS	144,656	481,385	11/01/2021	03/30/2032
R6236@-AA-0	Norspan LNG III AS Senior Secured Note		D		2.C PL	3,956,948	108.7960	3,879,877	3,566,205	3,931,898	0	(25,049)	0	0	4.870	2.495	FA	58,374	0	09/01/2021	07/27/2029
R6237@-AA-9	Norspan LNG VI AS Sr. Secured		D		2.C PL	4,070,493	100.2060	4,078,888	4,070,493	4,070,493	0	0	0	0	2.680	2.680	MS	27,575	103,029	10/21/2020	05/28/2030
T0003#-AA-0	ACS Dobfar SpA Senior Unsecured Note		B		3.B YE	35,234,347	103.3790	35,783,313	34,613,868	35,055,330	0	(32,689)	0	(2,122,049)	1.900	1.605	JJ	310,563	417,551	09/01/2021	07/13/2026
T0296#-AC-2	AMA SpA Senior Secured Note		B		4.A YE	16,413,793	104.6600	16,807,752	16,059,335	16,059,335	0	0	0	(1,219,419)	4.300	3.899	MS	195,656	768,408	09/19/2018	09/19/2028
T0440#-AB-9	Aquafil SpA Senior Unsecured Note		B		3.C	22,295,595	107.1280	23,435,528	21,876,230	21,876,230	0	0	0	(1,661,108)	4.200	3.699	MS	277,220	1,068,439	09/20/2018	09/20/2028
T0440#-AC-7	Aquafil SpA Senior Unsecured Note		B		3.C	22,771,983	100.8200	23,352,980	23,163,058	23,163,058	0	0	0	(1,758,820)	2.370	1.869	MN	56,421	684,407	05/24/2019	05/24/2029
T1890#-AA-4	Barilla Iniziative SpA Senior Note		D		2.B	43,090,680	110.6320	42,520,113	38,433,954	42,907,774	0	(182,905)	0	0	4.430	1.395	JD	85,131	851,312	11/01/2021	12/15/2025
T1890*-AA-8	Barilla Iniziative SpA Senior Unsecured		D		2.B	6,406,917	111.7120	6,465,252	5,787,446	6,357,051	0	(36,765)	0	0	4.030	2.196	AO	40,816	161,955	09/01/2021	10/28/2027
T2144#-AA-6	Bonfiglioli Riduttori SpA Senior Unsecur		B		3.A	28,460,000	109.4450	31,115,295	28,430,000	28,430,000	0	0	0	(2,158,750)	2.570	2.569	JJ	332,852	767,836	01/17/2019	01/17/2031
T3420#-AA-9	CRIF SpA Senior Unsecured		B		2.C	9,479,167	103.5930	9,882,296	9,539,565	9,539,565	0	0	0	(724,359)	2.230	2.230	JJ	95,730	222,735	07/19/2016	07/19/2028
T3495*-AB-1	De'Longhi SpA Senior Unsecured		B		2.C YE	106,828,629	103.0260	111,851,150	108,566,145	108,566,145	0	0	0	(8,243,657)	1.650	1.650	JD	84,591	1,842,851	06/14/2017	06/14/2027
T3495*-AC-9	De'Longhi SpA Sr. Unsecured		B		2.C	106,284,528	98.3280	101,059,498	102,777,862	102,777,862	0	0	0	(3,506,666)	1.180	1.180	AO	282,982	616,441	04/07/2021	04/08/2041
T3708#-AA-2	Epta SpA Senior Unsecured Note		B		2.C	21,636,000	102.0850	23,218,200	22,744,000	22,744,000	0	0	0	(1,727,000)	2.300	2.300	MS	161,293	545,813	03/10/2016	03/10/2023
T3828@-AA-9	Fabbrica Italian Sintetici SpA Senior Un		B		4.A	57,990,000	105.0800	59,748,230	56,860,000	56,860,000	0	0	0	(4,317,500)	3.250	2.859	JJ	805,912	2,154,060	01/24/2018	01/24/2028
T4000#-AA-5	Stevanato Group SpA Sr. Unsecured		B		2.C	55,460,000	100.9640	57,407,901	56,860,000	56,860,000	0	0	0	(4,317,500)	1.400	1.400	AO	165,842	825,475	04/16/2020	04/18/2028
T4758*-AA-3	GVS S.p.A. Senior Note		D		3.A	6,559,787	104.3880	6,847,645	6,559,787	6,559,787	0	0	0	0	6.500	6.499	JJ	203,718	426,386	01/09/2014	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured		B		3.A	17,272,287	103.2630	17,901,943	17,336,315	17,336,315	0	0	0	(1,316,383)	3.000	2.999	JJ	225,372	546,329	07/25/2017	07/25/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
T49688-AA-7	Sol SpA Senior Note		D		2.C	13,521,875	104.2840	13,280,311	12,734,807	13,376,246	0	(145,630)	0	0	4.750	1.236	JD	26,885	302,452	09/01/2021	06/15/2024
T49688-AB-5	Sol SpA Senior Note		D		2.C	5,320,000	104.3470	5,551,286	5,320,000	5,320,000	0	0	0	0	4.250	4.249	MN	20,098	226,100	05/29/2013	05/29/2025
T49688-AC-3	Sol SpA Senior Unsecured Note		B		2.C	8,277,217	103.3780	8,578,902	8,298,569	8,297,509	0	178	0	(630,034)	1.960	1.965	MS	49,247	170,007	04/01/2016	03/12/2027
T49688-AD-1	Sol SpA Sr. Unsecured		B		2.C	53,446,410	100.6620	51,972,232	51,630,358	51,630,358	0	0	0	(3,920,402)	1.500	1.500	MN	77,446	798,649	11/25/2020	11/26/2040
T53988-AA-4	Illycaffe S.p.A. Senior Unsecured Note		B		2.C YE	36,494,200	109.6540	41,502,531	37,848,795	37,848,795	0	0	0	(2,873,939)	3.350	3.350	JJ	531,828	1,338,344	07/30/2015	07/30/2027
T5R5A3-AA-8	Gnutti Carlo SpA Senior Secured Note		B		4.A YE	50,635,556	100.6980	50,895,177	50,542,222	50,542,222	0	0	0	(3,837,778)	3.600	3.099	JD	96,030	1,873,200	12/12/2018	12/12/2028
T6000#-AA-0	HLD Italy 2 SpA Sr. Secured		B	4	4.B Z	29,182,602	98.1100	27,492,384	28,022,000	28,022,000	0	0	0	(1,160,602)	6.083	6.045	JAJO	401,649	436,793	07/07/2021	07/07/2027
000000-00-0	HLD Italy 2 SpA Sr. Secured		B	4	4.B Z	4,252,267	98.1100	4,096,401	4,175,314	4,175,314	0	0	0	(76,953)	6.083	6.161	JAJO	36,882	0	11/09/2021	07/07/2027
T6000@-AA-2	Immobiliare Grande Distribuzio Senior Un		B		3.A FE	93,082,000	100.6300	96,441,746	95,837,800	95,837,800	0	0	0	(7,277,167)	2.250	2.250	JJ	1,018,277	2,276,854	01/11/2017	01/11/2024
T6340*-AB-1	L'Isolante K-Flex SpA Sr. Unsecured		B		3.A PL	51,786,149	103.0720	54,967,229	53,328,994	53,328,994	0	0	0	(4,049,383)	3.250	3.249	JD	120,361	1,785,773	12/06/2019	12/06/2029
T6645*-AC-1	Marr SpA Sr. Unsecured		B		2.C IF	49,663,619	97.7620	46,542,765	47,608,082	47,608,082	0	0	0	(2,055,537)	1.650	1.650	JJ	331,670	0	07/29/2021	07/29/2031
T6S07F-AD-7	L'Isolante K-Flex SpA Sr. Unsecured		B		3.A Z	36,845,006	102.7390	36,345,832	35,376,891	35,638,215	0	(11,168)	0	(1,195,623)	3.400	3.284	AO	233,881	615,898	09/01/2021	04/21/2031
T7000#-AA-8	Milione SpA Sr. Secured		B		3.A	52,176,857	87.7270	46,580,140	53,096,664	53,096,664	0	0	0	(4,031,742)	2.220	1.720	MS	307,784	1,080,095	09/27/2019	09/27/2031
T7460M-AA-6	Orsero SpA Senior Unscured Note		B		3.C	21,427,986	104.9720	22,453,805	21,390,367	21,390,367	0	0	0	(1,624,216)	3.700	3.700	AO	191,266	811,511	10/04/2018	10/04/2028
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not		D		2.C	39,520,000	104.9920	41,492,677	39,520,000	39,520,000	0	0	0	0	4.280	4.279	MS	427,562	1,691,456	09/30/2014	09/30/2026
T7841#-AC-7	Recordati Ind Chim E Farm SpA Senior Uns		B		2.C	80,366,850	105.2580	89,378,788	84,914,226	84,914,226	0	0	0	(6,447,717)	2.070	2.069	MN	151,360	1,811,320	05/31/2017	06/01/2032
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note		B		3.C YE	4,202,798	104.7510	4,020,327	3,837,980	3,968,201	0	13,030	0	(197,464)	4.650	2.657	AO	40,651	120,671	09/01/2021	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note		D		3.C	10,439,301	102.8080	10,563,413	10,274,861	10,394,598	0	(44,703)	0	0	6.000	4.655	MJSD	51,374	499,234	08/31/2021	05/03/2023
W2710@-AB-6	Ellevio AB Senior Secured Note		B		2.B FE	15,000,000	100.1180	14,016,151	13,999,569	13,999,569	0	0	0	(1,434,127)	2.780	2.778	FA	132,238	413,685	10/26/2016	10/26/2028
W2710@-AC-4	Ellevio AB Senior Secured Note		B		2.B FE	52,620,000	100.6540	49,431,681	49,110,489	49,110,489	0	0	0	(5,030,917)	3.190	3.189	FA	532,306	1,665,235	10/26/2016	10/27/2031
Y7082R-GP-8	Power Finance Corp L GOVT FOREIGN		D		2.C FE	8,629,090	104.7390	8,633,636	8,243,000	8,579,546	0	(47,713)	0	0	3.750	2.992	JD	21,466	309,113	04/26/2021	12/06/2027
Y72570-AN-7	RELIANCE INDS LTD INDIA CORP FOREIGN		D		2.A FE	2,208,300	107.1120	2,410,020	2,250,000	2,223,107	0	3,963	0	0	3.667	3.895	MN	7,105	82,508	01/18/2018	11/30/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						61,478,496,283	XXX	66,832,425,725	58,964,891,626	61,098,974,691	(7,194,409)	(79,120,462)	18,067,636	(419,466,166)	XXX	XXX	XXX	537,486,141	2,093,093,983	XXX	XXX
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2			4	1.D FM	379,870	78.3580	379,883	484,801	379,870	0	0	13,265	0	0.912	(9.836)	MON	61	0	06/10/2005	06/25/2029
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER			4	1.D FM	705,585	47.5390	2,729,392	5,741,317	705,585	0	(463,751)	0	0	0.362	29.930	MON	289	17,970	06/05/2007	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2			4	1.D FM	181,280	101.9740	645,894	633,390	12,004	0	482	0	0	1.902	1.919	MON	167	12,136	12/29/2007	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER			4	1.D FM	121,548	100.2010	136,031	135,758	129,367	0	1,804	0	0	2.353	5.985	MON	44	3,229	05/21/2007	12/25/2033
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER			4	1.D FM	101,245	96.5730	345,413	357,671	194,567	0	38,896	0	0	0.442	0.489	MON	22	0	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER			4	1.D FM	2,057	96.7970	525,862	543,261	2,057	0	1,325	0	0	0.542	0.543	MON	41	0	05/21/2007	06/25/2037
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2			4	1.D FM	574,735	101.0670	575,117	569,045	570,211	0	(20)	0	0	2.757	2.687	MON	218	15,865	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1.D FM	207,661	100.3550	207,177	206,445	207,229	0	(120)	0	0	2.952	2.794	MON	85	6,163	06/20/2007	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1.D FM	2,750,000	100.9100	4,013,159	3,976,973	2,750,000	0	(126,970)	0	0	5.352	(0.293)	MON	2,956	170,923	06/20/2007	02/25/2033
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER			4	1.D FM	83,241	101.9620	88,113	86,418	67,799	0	1,452	0	0	2.577	20.732	MON	31	2,252	06/11/2007	01/25/2034
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6			4	1.D FM	247,932	102.3750	290,402	283,666	257,342	0	6,651	0	0	2.577	10.627	MON	102	7,392	09/06/2006	11/25/2033
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1			4	1.D FM	346,195	100.8910	1,230,698	1,219,835	298,078	0	(99,570)	0	0	2.202	47.115	MON	373	27,164	09/20/2008	03/25/2032
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT			4	1.D FM	1,367,052	80.8740	1,589,467	1,965,362	863,303	0	(106,411)	0	0	0.212	3.653	MON	58	4,221	11/03/2006	11/25/2036
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			4	1.D FM	3,615	94.4610	35,325	37,396	0	0	(2,167)	0	0	6.000	0.000	MON	187	0	05/19/2006	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			4	1.D FM	96,589	96.9120	196,582	202,845	113,586	0	(12,880)	0	0	5.750	23.554	MON	972	11,664	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			4	1.D FM	44,607	99.9580	44,408	44,427	44,450	0	(8)	0	0	1.302	1.255	MON	8	585	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1.D FM	49,304	98.9630	48,793	49,304	49,304	0	0	0	0	1.102	1.104	MON	8	550	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1.D FM	147,913	99.8250	147,655	147,913	147,913	0	0	0	0	1.602	1.607	MON	33	2,396	02/28/2003	11/25/2042
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER			4	1.D FM	320,809	100.1140	365,318	364,902	289,693	0	(5,876)	0	0	3.477	3.961	MON	176	11,496	05/10/2007	01/25/2033
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER				1.D FM	1,505	186.7820	268,641	143,826	1,505	0	0	0	0	1.977	1.995	MON	39	0	12/01/2007	01/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1.D FM	567,036	101.8570	794,307	779,823	306,782	0	13,533	0	0	2.952	12.462	MON	320	23,279	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1.D FM	38,401	107.4440	41,650	38,765	38,615	0	55	0	0	1.902	2.057	MON	10	746	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			4	1.D FM	770,745	100.6270	771,939	767,128	766,339	0	(629)	0	0	7.210	7.105	MON	4,609	52,548	07/25/2007	02/25/2033
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT				6. FE	2	100.0000	2	2	2	0	0	0	0	0.222	(40.227)	MON	0	0	05/02/2011	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			4	1.D FM	243	110.1430	268	243	243	0	0	0	0	1.677	1.683	MON	0	4	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			4	1.D FM	260,508	101.6590	264,829	260,508	260,508	0	0	0	0	2.127	2.136	MON	77	5,603	03/04/2004	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC			4	1.D FM	318,817	100.0610	317,275	317,083	318,269	0	105	0	0	1.152	1.007	MON	51	3,863	02/22/2007	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.D FM	943,459	99.7500	1,104,264	1,107,032	893,018	0	(33,406)	0	0	1.827	5.466	MON	281	20,455	09/20/2006	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.D FM	46,116	99.6450	47,387	47,556	46,555	0	114	0	0	1.227	2.168	MON	8	590	02/14/2007	12/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.D FM	36,049	100.5410	36,058	35,864	35,904	0	(13)	0	0	3.102	3.079	MON	15	1,125	02/08/2007	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13			4	1.D FM	1,096,803	100.2220	1,557,354	1,553,906	1,476,524	0	41,709	0	0	1.452	8.298	MON	313	22,821	08/16/2007	04/25/2035
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			4	1.D FM	13,920	100.9530	13,733	13,603	13,603	0	0	0	0	5.250	5.237	MON	60	479	11/07/2012	09/25/2035
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			4	1.D FM	53,804	79.9320	44,006	55,054	53,804	0	0	0	0	5.000	19.193	MON	229	2,220	04/12/2006	01/25/2034
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			4	1.D FM	127	11.5830	17,426	150,438	127	0	0	0	0	5.500	0.000	MON	690	0	05/19/2005	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5			4	1.B FM	13,095	104.3930	15,191	14,552	9,174	0	(219)	0	0	7.000	(2.325)	MON	85	0	04/01/2016	01/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE				1.D FE	2	100.0000	2	2	2	0	0	0	0	0.212	0.000	MON	0	0	05/02/2011	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC				1.B	0	100.0000	4	4	0	0	0	0	0	5.627	0.000	MON	0	0	05/01/2015	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			4	1.D FM	473,777	99.2450	1,349,311	1,359,581	961,445	0	251,894	0	0	0.242	60.643	MON	46	3,332	07/27/2007	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3			4	1.D FM	12,677	100.2270	13,251	13,221	11,291	0	(421)	0	0	2.586	4.249	MON	28	376	04/01/2016	06/20/2035
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER			4	1.D FM	940,757	99.1990	932,492	940,023	940,455	0	(84)	0	0	0.752	0.733	MON	98	7,151	11/10/2006	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS				1.D FM	920,568	98.7120	1,011,088	1,024,285	836,841	0	(60,178)	0	0	1.832	4.863	MON	261	18,977	02/15/2007	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS			4	1.D FM	416,965	98.4480	411,393	417,879	417,599	0	7	0	0	0.822	0.835	MON	48	3,475	12/03/2004	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D			4	1.D FM	19,525	103.0440	69,175	67,132	45,075	0	12,323	0	0	1.602	89.387	MON	15	1,088	09/08/2004	09/25/2034
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK				6.	0	100.0000	2	2	0	0	0	0	0	5.762	0.000	MON	0	0	09/25/2015	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED			4	1.D FM	299,848	83.8910	1,499,648	1,787,611	0	0	(40,431)	0	0	5.824	0.000	MON	8,676	88,930	11/16/2006	11/25/2036
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.D FM	234,490	141.0500	496,271	351,840	203,165	0	(30,443)	0	0	1.602	(6.616)	MON	78	5,702	06/20/2007	02/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.D FM	589,264	100.6080	752,542	747,991	654,163	0	5,723	0	0	1.452	5.419	MON	151	10,984	10/25/2007	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.D FM	2,279	100.0190	2,267	2,266	2,267	0	(4)	0	0	1.152	0.960	MON	0	26	11/17/2006	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.D FM	234,562	100.2410	233,812	233,250	233,692	0	(56)	0	0	1.182	1.083	MON	38	2,788	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			4	1.D FM	7,994	100.0530	10,095	10,090	10,090	0	480	0	0	5.750	0.212	MON	48	580	04/28/2004	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			4	1.D FM	276,258	96.8110	533,645	551,225	371,378	0	5,190	0	0	5.500	17.273	MON	2,526	30,315	12/22/2004	02/25/2035
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT				6. FE	4	100.0000	4	4	4	0	0	0	0	0.202	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT				6. FE	1	100.0000	1	1	1	0	0	0	0	0.212	0.212	MON	0	0	11/01/2010	07/25/2034
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE			4	1.D FM	59,636	100.6550	59,635	59,247	59,622	0	12,720	16,471	0	2.952	(1.162)	MON	24	1,769	07/28/2006	12/25/2032
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3			4	1.D FM	206,651	100.3130	207,298	206,651	206,651	0	0	0	0	1.452	1.456	MON	42	2,804	11/16/2004	12/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED			4	1.D FM	92,604	54.6100	223,769	409,755	104,622	0	15,648	0	0	3.428	20.709	MON	1,171	7,771	05/22/2006	08/25/2032
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER			4	1.D FM	561,993	100.0010	729,557	729,547	712,247	0	13,570	0	0	0.792	6.309	MON	80	5,846	10/18/2007	11/25/2035
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20				1.D FM	1,505,843	105.4360	1,552,289	1,472,252	1,505,843	0	282,074	0	0	2.727	2.488	MON	558	0	02/01/2013	09/25/2033
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE			4	1.D FM	7,098,087	95.1270	15,671,244	16,474,068	12,179,675	0	2,689,349	0	0	0.262	24.930	MON	599	0	10/02/2007	12/25/2037
33738#-AA-4	FIRST UNION MTG CORP 1997-3 FUNMC_1997-3			4	5.B GI	50,366	83.8650	49,256	58,732	56,474	0	6,108	0	0	0.000	27.930	MON	0	0	09/28/2021	11/01/2027
33738#-AB-2	FIRST UNION MTG CORP 1997-3 FUNMC_1998-2			4	5.B GI	54,938	83.8650	53,727	64,064	61,487	0	6,549	0	0	0.000	29.332	MON	0	0	09/28/2021	07/01/2028
33738*-BD-1	FIRST UNION MTG CORP FUNMC_1994-2			4	5.B GI	19,006	83.8650	18,587	22,164	21,289	0	2,282	0	0	0.000	28.742	MON	0	0	09/28/2021	03/01/2024
33738*-BG-4	FIRST UNION MTG CORP FUNMC_1995-1			4	1.C FE	17,891	83.8650	17,497	20,863	19,594	0	1,703	0	0	0.000	43.187	MON	0	0	09/28/2021	06/29/2025
33738*-BH-2	FIRST UNION MTG CORP FUNMC_1995-2			4	1.C FE	32,430	83.8650	31,715	37,817	35,522	0	3,092	0	0	0.000	43.073	MON	0	0	09/28/2021	09/28/2025
33738*-BL-3	FIRST UNION MTG CORP FUNMC_1996-1A			4	5.B GI	57,069	83.8650	55,811	66,549	63,480	0	6,410	0	0	0.000	32.240	MON	0	0	09/28/2021	07/01/2026
33738*-BP-4	FIRST UNION MTG CORP FUNMC_1997-2			4	5.B GI	22,374	83.8650	21,880	26,090	24,875	0	2,502	0	0	0.000	32.563	MON	0	0	09/28/2021	09/01/2027
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT			4	1.D FM	16,466	246.2270	41,401	16,814	16,814	0	0	0	0	0.542	1.503	MON	1	85	07/28/2006	12/25/2026
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			4	1.D FM	432,605	105.5780	457,516	433,343	432,234	0	(6)	0	0	5.500	5.500	MON	1,986	23,834	09/09/2004	01/25/2034
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO			4	1.A FM	39,610,396	102.8990	41,336,710	40,172,058	39,821,836	0	80,288	0	0	3.750	4.158	MON	125,538	1,506,452	11/20/2018	10/25/2057
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT				1.D FM	115,148	56.6530	142,524	251,575	25,847	0	(23,823)	0	0	0.302	2.021	MON	11	769	10/08/2008	07/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR				1.D FM	78,575	100.2820	78,825	78,604	78,604	0	0	0	0	8.860	9.025	MON	0	6,633	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR				5.B FE	8,121	100.2490	8,144	8,123	8,123	0	0	0	0	8.370	8.515	MON	0	668	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR				5.B GI	15,884	100.1970	15,922	15,891	15,891	0	0	0	0	7.580	7.703	MON	0	1,205	12/31/1996	12/26/2025
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			4	1.D FM	105,926	101.7070	109,174	107,342	106,859	0	286	0	0	2.582	3.057	MON	231	2,958	05/23/2012	06/25/2035
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1.D FM	2,932	79.2840	2,336,402	2,946,880	2,932	0	(1,481)	0	0	0.322	0.322	MON	132	0	08/22/2006	08/25/2036
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1.D FM	360,111	99.9430	357,614	357,818	358,701	0	(61)	0	0	1.227	1.157	MON	61	4,440	05/07/2007	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1.D FM	247,530	99.0160	244,332	246,759	247,073	0	(37)	0	0	0.897	0.867	MON	31	2,239	10/06/2006	06/25/2034
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1.D FM	2,246,200	43.8760	2,794,597	6,369,281	1,561,859	0	(435,082)	0	0	0.202	3.467	MON	179	13,035	09/12/2006	08/25/2036
55347F-10-2	MRAIT_AGY_WH CMO FLOATER			4	1.F Z	115,000,000	100.0000	115,000,000	115,000,000	115,000,000	0	0	0	0	1.399	1.328	MON	138,565	363,055	09/10/2021	09/15/2022
55351L-10-2	MRAIT_FREEDOM CMO FLOATER			4	1.F Z	115,000,000	100.0470	115,053,717	115,000,000	115,000,000	0	0	0	0	1.599	1.443	MON	158,370	1,029,940	05/11/2021	02/22/2023
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			4	1.D FM	201,230	104.5560	258,951	247,667	220,293	0	170	0	0	5.500	9.702	MON	1,135	13,622	12/03/2004	12/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W			4	1.D FM	158,749	99.9030	158,595	158,749	158,749	0	0	0	0	0.972	0.974	MON	21	1,561	11/23/2004	10/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.D FM	258,217	100.2400	268,698	268,054	264,498	0	(78)	0	0	2.577	3.134	MON	96	6,993	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.D FM	270,132	100.0590	270,789	270,630	270,286	0	154	0	0	3.027	3.215	MON	114	8,153	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.D FM	275,476	101.9280	283,268	277,911	275,697	0	201	0	0	2.952	3.225	MON	114	8,296	02/15/2007	02/25/2034
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1.D FM	513,056	54.6860	3,003,920	5,493,024	513,056	0	(557,137)	0	0	0.242	55.273	MON	185	13,473	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT			4	1.D FM	2,796,035	51.8180	4,617,051	8,910,107	2,796,035	0	(289,820)	0	0	0.272	(0.778)	MON	336	102,140	06/01/2007	07/25/2037
59166E-AB-1	MET_RPL CMO			4	1.A FM	9,403,316	102.4150	9,458,647	9,235,627	9,335,955	0	(32,254)	0	0	3.750	2.948	MON	28,861	346,330	04/26/2019	04/25/2058
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			4	1.D FM	3,327,364	99.9520	4,041,662	4,043,613	3,939,864	0	70,935	0	0	0.717	6.733	MON	403	29,330	08/22/2007	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3				1.D FM	13,720	110.2430	17,044	15,461	12,077	0	792	0	0	3.072	14.274	MON	7	480	12/13/2004	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.D FM	461,060	95.6350	793,107	829,309	548	0	18	0	0	3.433	5.912	MON	395	0	11/15/2006	11/26/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER				1.D FM	25,565	101.1970	83,123	82,140	1,958	0	0	0	0	3.552	3.610	MON	41	0	07/28/2006	04/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.D FM	183,461	99.9050	182,573	182,747	182,984	0	(13)	0	0	1.152	1.119	MON	29	2,129	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.D FM	14,069	109.6530	18,587	16,951	11,896	0	4,664	0	0	2.727	2.761	MON	6	467	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.D FM	252,475	99.9690	251,258	251,336	251,729	0	(65)	0	0	1.122	1.053	MON	39	2,852	11/17/2006	10/25/2033
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2			4	1.D FM	93,661	120.2680	143,674	119,461	222	0	0	0	0	2.577	2.981	MON	43	0	09/20/2008	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT				1.D FM	391,239	104.2090	972,112	932,852	5,768	0	0	0	0	2.427	2.454	MON	314	0	01/06/2006	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			4	1.D FM	51,694	99.8620	81,835	81,948	21,810	0	1,633	0	0	2.502	2.531	MON	28	2,073	11/03/2006	09/25/2032
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.D FM	747,464	72.7860	1,155,690	1,587,782	584,085	0	(79,077)	0	0	0.252	4.069	MON	56	4,052	07/27/2007	11/25/2036
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE				1.E FE	35,000,000	100.0080	35,002,853	35,000,000	35,000,000	0	0	0	0	0.601	0.602	MON	12,863	161,537	03/02/2021	03/10/2022
61916T-AA-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE			4	1.E FE	65,000,000	99.9800	64,986,688	65,000,000	65,000,000	0	0	0	0	0.601	0.597	MON	23,888	96,365	09/09/2021	09/10/2022
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT			4	3.B FM	243,351	34.0910	257,661	755,815	254,482	0	0	0	0	0.232	3.620	MON	24	0	11/12/2008	07/25/2037
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1.D FM	719,079	98.1810	705,775	718,854	720,245	0	(35)	0	0	0.822	0.782	MON	82	5,977	05/21/2007	07/25/2033
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1.D FM	0	100.5030	0	0	0	0	0	0	0	1.077	1.079	MON	0	0	05/23/2007	11/25/2034
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE			4	1.D FM	214,814	100.9200	220,483	218,474	201,916	0	(931)	0	0	0.957	3.448	MON	29	2,093	07/31/2007	10/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER			4	1.D FM	1,797,419	71.8470	2,654,447	3,694,587	1,379,780	0	(215,546)	0	0	0.382	3.715	MON	196	18,041	03/09/2007	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER			4	1.A FE	2	100.0000	2	2	2	0	0	0	0	0.162	0.000	MON	0	0	03/06/2015	01/25/2037
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A			4	1.D FM	982,146	99.7960	1,100,872	1,103,121	1,052,400	0	7,726	0	0	1.047	3.241	MON	160	11,683	05/04/2005	06/25/2035
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER			4	1.D FM	264,717	99.9030	294,295	294,580	289,786	0	7,122	0	0	0.242	7.452	MON	10	722	07/27/2007	02/25/2037
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1.D FM	718,077	99.9600	891,756	892,112	866,524	0	20,107	0	0	0.372	6.810	MON	46	4,390	08/13/2007	10/25/2036
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			4	1.D FM	188,897	96.4880	181,722	188,337	188,702	0	(55)	0	0	0.962	0.934	MON	25	1,833	09/27/2006	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2			4	1.D FM	50,235	100.5640	50,519	50,235	50,235	0	0	0	0	5.896	5.808	MON	247	1,945	06/18/2004	07/25/2034
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C			4	1.D FM	173,873	103.3760	207,243	200,475	160,332	0	4,946	0	0	1.602	10.811	MON	45	3,248	11/05/2002	10/25/2032
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2			4	1.D FM	1,634,885	101.8810	2,546,690	2,499,661	1,377,939	0	(13,056)	0	0	4.513	7.250	MON	9,401	114,257	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1			4	1.D FM	4,769,818	99.4690	6,833,860	6,870,363	4,739,731	0	(158,169)	0	0	1.352	4.857	MON	1,290	137,364	10/22/2004	10/25/2034
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1.D FM	48,480	100.3410	56,600	56,408	22,713	0	(4,938)	0	0	2.502	25.955	MON	20	1,301	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1.D FM	79,503	97.7690	90,207	92,265	62,074	0	(7,628)	0	0	0.897	15.333	MON	11	677	10/11/2006	03/25/2035
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.D FM	117,885	102.6280	146,979	143,216	125,573	0	2,316	0	0	1.077	6.876	MON	21	1,382	07/10/2007	09/25/2034
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.D FM	2,935,127	99.1250	3,812,127	3,845,774	3,235,489	0	28,844	0	0	0.682	8.584	MON	364	26,633	08/20/2007	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.D FM	1,707,856	71.6050	3,330,643	4,651,412	1,707,856	0	(289,116)	0	0	0.302	7.654	MON	195	14,221	07/27/2007	05/25/2037
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W			4	1.D FM	87,917	100.9060	260,500	258,162	128,045	0	(7,593)	0	0	1.302	1.310	MON	47	3,400	12/15/2004	01/25/2035
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1.D FM	760,743	49.7280	885,878	1,781,441	458,922	0	(92,981)	0	0	6.073	5.504	MON	9,015	26,971	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC				3.B FM	680,099	49.7050	672,855	1,353,696	680,099	0	24,560	122	0	6.350	(1.408)	MON	7,163	2,384	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1.D FM	1,236,069	96.0990	2,432,568	2,531,324	860,011	0	(203,867)	0	0	0.212	3.559	MON	74	45,211	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1.D FM	10,833,784	96.3410	35,346,308	36,688,906	10,833,784	0	(2,155,555)	0	0	0.272	12.916	MON	1,385	704,304	03/13/2012	01/25/2038
85772B-AA-0	STATION PL SECURITIZATION CMO FLOATER			4	2.B FE	78,000,000	99.8960	77,918,708	78,000,000	78,000,000	0	0	0	0	1.002	1.004	MON	17,366	622,160	03/09/2021	04/11/2022
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1.D FM	33,622	98.2000	32,782	33,382	33,562	0	(9)	0	0	1.152	1.010	MON	5	389	11/03/2006	08/25/2033
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			4	1.D FM	68,614	100.1520	168,585	168,329	81,851	0	6,946	0	0	1.902	30.681	MON	44	3,238	09/20/2006	07/25/2032
89177B-AA-3	TOWD POINT MASTER TRUST RMBS			4	1.A FM	9,721,343	103.4030	10,113,712	9,780,915	9,728,345	0	1,885	0	0	3.750	3.877	MON	30,565	363,748	01/24/2019	03/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS			4	1.A FM	41,379,192	101.9240	41,770,344	40,981,877	41,266,874	0	(58,887)	0	0	2.900	2.518	MON	99,040	1,188,475	11/04/2019	10/25/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						578,225,151	XXX	641,907,411	661,353,898	581,073,734	0	(1,923,614)	29,858	0	XXX	XXX	XXX	698,054	7,680,866	XXX	XXX
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease				2.C	6,982,341	112.8620	12,230,258	10,836,512	8,619,994	0	194,093	0	0	5.870	11.516	MON	1,767	636,103	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease				2.C	581,121	111.8480	910,520	814,069	704,092	0	12,971	0	0	6.420	11.415	MON	145	52,263	05/19/2006	09/30/2028
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL				1.E	5,925,046	110.1600	6,527,020	5,925,046	5,925,046	0	0	0	0	4.095	4.129	MON	674	242,631	09/17/2018	06/30/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL				1.E	6,609,264	110.1820	7,282,216	6,609,264	6,609,264	0	0	0	0	4.095	4.130	MON	752	270,649	10/16/2018	08/31/2039
00195#-AA-9	Amazon (Toledo OH) CTL				1.C	31,675,842	105.5930	33,447,400	31,675,842	31,675,842	0	0	0	0	3.570	3.596	MON	3,141	1,130,828	12/15/2019	10/31/2040
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL				1.E	6,217,043	110.1930	6,850,736	6,217,043	6,217,043	0	0	0	0	4.095	4.129	MON	707	254,588	11/16/2018	09/30/2039
03881V-AG-4	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		4		1.A FM	7,069,993	100.3550	7,024,864	7,000,000	7,066,299	0	(3,694)	0	0	2.252	2.136	MON	13,134	78,803	06/10/2021	06/15/2054
03882K-AE-2	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		4		1.A FE	25,249,900	101.0410	25,260,253	25,000,000	25,241,758	0	(8,142)	0	0	2.168	2.005	MON	45,163	90,325	09/27/2021	10/15/2054
04362*-AA-2	Ascension St. Thomas (Nash,TN) CTL				1.C	2,873,534	98.4140	2,827,951	2,873,534	2,873,534	0	0	0	0	3.100	3.119	MON	3,217	89,080	12/18/2020	02/15/2037
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		4		1.A FM	10,589,058	101.2170	10,405,860	10,280,718	10,340,481	0	(36,587)	0	0	2.723	2.131	MON	23,329	385,241	05/13/2016	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease				2.B	42,830,450	104.8300	44,878,553	42,810,772	42,821,484	0	(1,646)	0	0	3.900	3.924	MON	4,638	1,669,620	04/01/2016	03/31/2027
05491U-AZ-1	BARCLAYS COMMERCIAL MORTGAGE S CMBS		4		1.A FM	8,999,748	102.5710	9,231,395	9,000,000	8,991,670	0	(2,761)	0	0	3.502	3.494	MON	26,265	315,180	12/04/2018	12/15/2051
05491U-BB-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS		4		1.A FM	2,019,934	108.2590	2,165,172	2,000,000	2,010,371	0	(3,280)	0	0	4.052	3.889	MON	6,753	81,040	12/04/2018	12/15/2051
05492T-AC-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS		2,4		1.A FM	11,606,218	101.2090	11,335,433	11,200,000	11,542,987	0	(41,179)	0	0	2.390	1.965	MON	22,307	267,680	06/30/2020	02/15/2053
05492V-AD-7	BARCLAYS COMMERCIAL MORTGAGE S CMBS		4		1.A FM	9,269,919	99.7150	8,974,391	9,000,000	9,209,888	0	(39,737)	0	0	2.007	1.530	MON	15,053	180,630	06/12/2020	04/15/2053
05523#-AA-1	Karlin Parmer 8.1 LLC CTL				2.B	21,120,651	98.7670	20,860,198	21,120,651	21,120,651	0	0	0	0	3.390	3.414	MON	31,822	399,020	12/15/2021	09/30/2042
05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS		4		1.A FM	10,099,330	106.7990	10,679,852	10,000,000	10,072,588	0	(10,720)	0	0	3.319	3.204	MON	27,658	331,900	05/17/2019	05/15/2052
060352-AD-3	BANK_17-BNK6 CMBS		4		1.A FM	1,009,995	102.8680	1,028,681	1,000,000	1,002,728	0	(1,725)	0	0	3.125	2.956	MON	2,604	31,250	07/14/2017	07/15/2060
060352-AE-1	BANK_17-BNK6 CMBS		4		1.A FM	1,217,969	105.7000	1,321,245	1,250,000	1,229,710	0	3,195	0	0	3.254	3.594	MON	3,390	40,675	02/15/2018	07/15/2060
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS		4		1.A FM	17,522,848	104.3910	18,112,463	17,350,533	17,406,605	0	(20,517)	0	0	3.441	3.328	MON	49,753	597,032	09/14/2015	09/15/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS		4		1.A FM	3,155,898	103.0240	3,219,301	3,124,808	3,137,496	0	(2,854)	0	0	2.903	2.778	MON	7,559	153,373	05/20/2016	07/15/2049
06539W-BA-3	BANK BANK_20-BNK25 CMBS		4		1.A FM	18,415,985	101.3500	18,141,586	17,900,000	18,332,935	0	(52,799)	0	0	2.399	2.058	MON	35,785	429,421	06/30/2020	01/15/2063
06539X-AB-0	BANK BANK_20-BN27 CMBS		4		1.A FM	4,468,957	102.2710	4,437,526	4,339,000	4,442,661	0	(17,451)	0	0	2.263	1.819	MON	8,183	98,192	06/19/2020	04/15/2063
065402-BB-4	BANK BANK_19-BN18 CMBS		4		1.A FM	16,866,432	107.0980	17,885,329	16,700,000	16,823,477	0	(17,650)	0	0	3.325	3.211	MON	46,273	555,275	05/21/2019	05/15/2062
065404-BA-2	BANK_18-BN10 CMBS		4		1.A FM	3,282,399	106.6180	3,465,079	3,250,000	3,268,950	0	(3,802)	0	0	3.428	3.313	MON	9,284	111,410	01/26/2018	02/15/2061
06540A-AC-5	BANK BANK_19-BN20 CMBS		4		1.A FM	25,430,204	103.2350	25,550,653	24,750,000	25,395,613	0	(22,328)	0	0	2.758	2.373	MON	56,884	332,799	11/02/2021	09/15/2062
06540E-AE-3	BANK BANK_21-BNK38 CMBS				1.A FE	1,514,975	100.7420	1,511,131	1,500,000	1,514,937	0	(38)	0	0	2.275	2.162	MON	2,844	0	12/13/2021	12/15/2064
06540J-BB-7	BANK_20-BN26 CMBS		4		1.A FM	13,331,188	99.6160	13,149,249	13,200,000	13,306,779	0	(13,646)	0	0	2.155	2.041	MON	23,705	285,097	03/02/2020	03/15/2063
06540W-BC-6	BANK BANK_19-BN19 CMBS		4		1.A FM	24,151,532	104.0780	24,817,387	23,845,000	24,085,986	0	(32,658)	0	0	2.926	2.772	MON	58,142	697,705	04/29/2020	08/15/2061
06540X-BF-7	BANK_19-BN22 CMBS		4		1.A FM	13,129,883	103.8030	13,494,419	13,000,000	13,101,483	0	(13,542)	0	0	2.726	2.611	MON	29,532	354,380	10/25/2019	11/15/2062
06540Y-AC-3	BANK_20-BNK28 CMBS		4		1.A FM	5,049,770	96.0290	4,801,468	5,000,000	5,043,208	0	(5,248)	0	0	1.584	1.469	MON	6,600	79,200	09/21/2020	03/15/2063
06541A-BB-5	BANK_21-BN31 CMBS		4		1.A FM	3,913,456	97.1070	3,762,901	3,875,000	3,909,900	0	(3,556)	0	0	1.771	1.657	MON	5,719	57,189	01/28/2021	02/15/2054
06541F-AX-7	BANK 2017-BNK4 CMBS		4		1.A FM	10,119,858	100.2300	9,962,552	9,939,701	9,938,391	0	(86,858)	0	0	3.100	2.223	MON	25,678	308,131	11/18/2019	05/15/2050
06541F-AZ-2	BANK 2017-BNK4 CMBS		4		1.A FM	22,218,350	106.2240	23,369,339	22,000,000	22,107,888	0	(24,928)	0	0	3.362	3.248	MON	61,637	739,640	04/05/2017	05/15/2050
06541R-BA-0	BANK BANK_19-BN23 CMBS		4		1.A FM	16,159,133	103.6940	16,591,032	16,000,000	16,125,593	0	(16,509)	0	0	2.669	2.555	MON	35,587	427,040	11/21/2019	12/15/2052
06541T-BA-6	BANK BANK_20-BN29 CMBS		2,4		1.A FM	8,079,527	96.8500	7,747,980	8,000,000	8,070,603	0	(8,231)	0	0	1.742	1.628	MON	11,613	139,360	11/20/2020	11/15/2053
06541W-AV-4	BANK BANK_17-BNK5 CMBS		4		1.A FM	2,524,928	102.6030	2,565,074	2,500,000	2,506,962	0	(4,433)	0	0	3.020	2.855	MON	6,292	75,500	06/16/2017	06/15/2060
06541W-AW-2	BANK BANK_17-BNK5 CMBS		4		1.A FM	6,463,795	105.5790	6,757,030	6,400,000	6,433,216	0	(7,240)	0	0	3.131	3.017	MON	16,699	200,384	06/16/2017	06/15/2060
06541X-AC-4	BANK BANK_17-BNK7 CMBS		4		1.A FM	1,009,951	102.9650	1,029,652	1,000,000	1,003,230	0	(1,654)	0	0	3.092	2.929	MON	2,577	30,920	09/19/2017	09/15/2060
06650A-AD-9	BANK BANK_17-BNK8 CMBS		4		1.A FM	30,726,582	106.0750	32,352,988	30,500,000	30,623,894	0	(25,963)	0	0	3.229	3.146	MON	82,070	984,845	01/26/2018	11/15/2050
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS		4		1.A FM	7,069,643	106.9170	7,484,196	7,000,000	7,033,412	0	(8,118)	0	0	3.412	3.299	MON	19,903	238,840	02/16/2017	02/15/2050
07335C-AC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS		4		1.A FM	2,999,865	101.7450	3,052,335	3,000,000	2,998,850	0	(442)	0	0	2.502	2.498	MON	6,255	75,060	08/09/2019	08/15/2052
07335C-AE-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS		4		1.A FM	20,199,420	102.4700	20,494,036	20,000,000	20,148,974	0	(21,913)	0	0	2.661	2.542	MON	44,350	532,200	08/09/2019	08/15/2052
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	7,941,125	103.2140	7,637,827	7,400,000	7,679,499	0	(191,158)	0	0	4.077	1.422	MON	25,138	301,661	08/13/2020	07/15/2051
08160J-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	2,019,995	107.4910	2,149,826	2,000,000	2,011,101	0	(3,191)	0	0	3.747	3.585	MON	6,244	74,932	02/01/2019	03/15/2052
08160K-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	17,573,530	102.7560	17,879,483	17,400,000	17,536,949	0	(18,203)	0	0	2.673	2.558	MON	38,759	465,102	11/25/2019	12/15/2072
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	6,973,976	102.1530	6,701,129	6,559,884	6,732,865	0	(176,073)	0	0	3.848	1.120	MON	21,035	329,016	08/13/2020	04/10/2051
08161C-AD-3	BENCHMARK MORTGAGE BMARK_18-B2 CMBS		4		1.A FM	3,282,490	107.8760	3,505,955	3,250,000	3,269,044	0	(3,669)	0	0	3.615	3.499	MON	9,790	117,478	02/09/2018	02/15/2051
08161N-AE-7	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	17,575,125	102.1560	17,366,557	17,000,000	17,484,292	0	(58,218)	0	0	2.483	2.085	MON	35,176	422,110	06/30/2020	02/15/2053
08162B-BD-3	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	10,099,928	106.9540	10,695,375	10,000,000	10,073,465	0	(10,675)	0	0	3.281	3.165	MON	27,338	328,050	05/22/2019	05/15/2052
08162F-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	10,099,961	104.1600	10,416,040	10,000,000	10,075,198	0	(10,523)	0	0	2.859	2.744	MON	23,824	285,890	07/19/2019	08/15/2052
08162M-AW-8	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	10,099,914	98.9430	9,894,260	10,000,000	10,081,574	0	(10,441)	0	0	2.042	1.927	MON	17,018	204,220	03/03/2020	03/15/2053
08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	19,289,463	106.0710	20,259,469	19,100,000	19,210,560	0	(21,588)	0	0	3.402	3.286	MON	54,149	649,782	01/19/2018	01/15/2051
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	3,433,833	97.2120	3,305,216	3,400,000	3,430,771	0	(3,061)	0	0	1.823	1.708	MON	5,165	51,652	01/29/2021	02/15/2054
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	656,473	111.2130	722,886	650,000	654,363	0	(712)	0	0	4.241	4.130	MON	2,297	27,567	11/09/2018	05/15/2053
08162W-BB-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		4		1.A FM	5,049,752	96.1840	4,809,216	5,000,000	5,042,302	0	(5,958)	0	0	1.546	1.417	MON	6,442	77,300	09/21/2020	09/15/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08162Y-AD-4	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	4,039,977	103.7740	4,150,978	4,000,000	4,031,291	0	(4,176)	0	0	2.795	2.680	MON	9,315	111,784	11/05/2019	12/15/2062
08163A-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	6,261,546	95.8810	5,944,606	6,200,000	6,252,447	0	(6,635)	0	0	1.672	1.555	MON	8,639	103,664	07/23/2020	07/15/2053
08163B-BE-0	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FM	3,736,944	96.1380	3,557,091	3,700,000	3,733,081	0	(4,024)	0	0	1.685	1.565	MON	5,195	62,345	12/18/2020	01/15/2054
08163E-BA-2	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	49,645,619	101.4000	48,875,012	48,200,000	49,524,816	0	(120,803)	0	0	2.391	1.920	MON	96,039	672,270	05/13/2021	06/15/2054
08163G-AS-9	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	15,449,916	99.8670	14,980,013	15,000,000	15,426,863	0	(23,053)	0	0	2.073	1.611	MON	25,914	103,655	08/03/2021	08/15/2054
08163J-AC-8	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	71,378,785	101.0280	70,012,626	69,300,000	71,305,076	0	(73,709)	0	0	2.284	1.815	MON	131,901	395,703	09/17/2021	09/15/2054
08163J-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	4,039,977	99.3140	3,972,568	4,000,000	4,038,959	0	(1,018)	0	0	2.138	2.024	MON	7,127	21,380	09/17/2021	09/15/2054
08163K-BE-0	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FE	3,707,784	102.5780	3,692,814	3,600,000	3,706,042	0	(1,742)	0	0	2.431	1.991	MON	7,293	7,293	10/29/2021	11/15/2054
08163K-BF-7	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FM	45,448,741	100.8710	45,391,892	45,000,000	45,443,177	0	(5,564)	0	0	2.329	2.217	MON	87,338	87,338	10/29/2021	11/15/2054
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	13,836,959	95.6680	13,106,582	13,700,000	13,820,858	0	(14,836)	0	0	1.704	1.585	MON	19,459	233,503	11/20/2020	12/17/2053
08163M-AD-9	BENCHMARK MORTGAGE TRUST BMARK CMBS				1.A FE	7,069,517	101.6650	7,116,540	7,000,000	7,069,343	0	(174)	0	0	2.420	2.307	MON	14,117	0	12/08/2021	12/15/2054
125039-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	1,514,989	102.5660	1,538,492	1,500,000	1,504,539	0	(2,652)	0	0	3.104	2.929	MON	3,880	46,560	11/13/2017	11/13/2050
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS			4	1.A FM	3,652,938	101.4030	3,549,092	3,500,000	3,611,743	0	(27,572)	0	0	2.459	1.617	MON	7,172	86,065	06/30/2020	08/10/2049
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	51,595,663	103.9920	53,215,997	51,173,091	51,360,491	0	(41,942)	0	0	3.248	3.155	MON	138,508	1,817,629	02/14/2018	11/10/2049
12515B-AD-0	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	27,269,493	101.4760	27,398,439	27,000,000	27,202,762	0	(28,776)	0	0	2.657	2.541	MON	59,782	717,390	08/09/2019	08/15/2057
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	10,099,993	105.9190	10,591,872	10,000,000	10,051,207	0	(11,155)	0	0	3.248	3.136	MON	27,067	324,800	04/28/2017	05/10/2050
12529M-AD-0	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1.A FM	2,060,000	107.4450	2,148,904	2,000,000	2,037,167	0	(8,791)	0	0	3.836	3.344	MON	6,393	76,712	04/16/2019	05/15/2052
12529M-AE-8	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1.A FM	21,664,337	108.1650	23,201,420	21,450,000	21,604,861	0	(22,921)	0	0	3.523	3.409	MON	62,974	755,684	04/16/2019	05/15/2052
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	9,833,900	105.7970	10,301,114	9,736,652	9,774,153	0	(10,560)	0	0	3.597	3.489	MON	29,186	377,869	01/22/2016	01/10/2048
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	2,312,625	104.3250	2,503,812	2,400,000	2,357,654	0	9,589	0	0	3.014	3.505	MON	6,028	72,336	12/15/2016	05/10/2058
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	6,548,967	103.3780	6,703,274	6,484,222	6,515,017	0	(5,959)	0	0	2.950	2.834	MON	15,940	191,285	11/01/2016	11/10/2049
12532B-AC-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	4,892,639	105.8900	5,099,939	4,816,257	4,856,208	0	(6,869)	0	0	3.585	3.402	MON	14,390	172,677	02/16/2017	12/10/2054
12586@-AA-3	CGA Capital Credit Leased-Back Credit Te				1.B	37,500,000	118.7080	44,515,539	37,500,000	37,500,000	0	0	0	0	4.907	4.957	MON	107,341	1,840,125	03/01/2017	12/10/2042
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	3,055,463	102.1790	3,076,975	3,011,352	3,026,302	0	(10,778)	0	0	3.623	2.951	MON	9,092	109,101	03/12/2019	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	29,576,974	102.7230	30,082,979	29,285,417	29,318,938	0	(36,601)	0	0	3.765	3.657	MON	91,883	1,102,596	10/24/2013	10/10/2046
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	6,059,566	103.0110	6,180,651	6,000,000	6,012,428	0	(7,129)	0	0	3.420	3.312	MON	17,100	205,200	07/23/2014	08/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	30,152,290	99.9590	29,772,865	29,785,119	29,867,475	0	(27,452)	0	0	3.796	3.615	MON	94,220	1,492,079	04/01/2016	02/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1.A FM	10,404,092	102.3620	10,636,912	10,391,508	10,389,682	0	(3,686)	0	0	3.528	3.468	MON	30,551	398,053	11/08/2018	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1.A FM	30,993,617	103.0320	31,619,575	30,688,966	30,748,656	0	(26,552)	0	0	3.727	3.605	MON	95,315	2,192,360	03/14/2014	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	11,681,420	102.6120	11,946,963	11,642,819	11,653,405	0	(8,626)	0	0	3.472	3.324	MON	33,687	428,297	10/08/2019	03/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	54,164,610	103.7630	55,650,388	53,631,960	53,730,460	0	(51,891)	0	0	3.691	3.572	MON	164,963	3,427,204	03/03/2014	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS			4	1.A FM	31,614,060	104.0000	32,554,558	31,302,593	31,354,680	0	(37,653)	0	0	3.775	3.669	MON	98,473	1,181,673	03/28/2014	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	5,211,947	104.4450	5,389,981	5,160,588	5,174,084	0	(4,617)	0	0	3.532	3.411	MON	15,189	182,272	08/13/2014	08/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS			4	1.A FM	51,019,363	103.7530	52,410,631	50,515,000	50,625,465	0	(62,513)	0	0	3.565	3.458	MON	150,072	1,800,860	09/09/2014	09/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS			4	1.A FM	23,620,734	103.4910	24,255,753	23,437,627	23,516,264	0	(27,997)	0	0	3.620	3.336	MON	70,704	913,149	10/26/2018	10/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS			4	1.A FM	29,806,388	103.7170	30,609,860	29,512,759	29,583,788	0	(22,944)	0	0	3.648	3.533	MON	89,719	1,239,199	09/18/2014	10/10/2047
12592P-BD-4	COMM MORTGAGE TRUST CMBS			4	1.A FM	8,653,780	102.8880	8,595,952	8,354,678	8,500,564	0	(55,807)	0	0	3.387	2.029	MON	23,581	282,973	08/14/2019	12/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	1,269,502	100.0310	1,241,229	1,240,844	1,240,688	0	(38)	0	0	2.856	2.323	MON	2,953	39,454	01/07/2016	03/10/2048
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	32,310,921	99.9650	32,418,737	32,430,000	32,400,679	0	29,187	0	0	3.207	3.324	MON	86,669	1,040,030	11/20/2018	03/10/2048
12592X-BC-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	994,258	103.7480	1,037,478	1,000,000	997,450	0	589	0	0	3.048	3.133	MON	2,540	30,480	02/23/2016	03/10/2048
12593G-AE-2	COMM MORTGAGE TRUST COMM_15-PC CMBS			4	1.A FM	2,330,359	102.6730	2,232,857	2,174,730	2,356,415	0	41,102	0	0	3.620	0.458	MON	6,560	78,725	07/21/2020	07/10/2050
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	1,989,875	103.4850	2,038,839	1,970,182	1,976,817	0	(2,492)	0	0	3.359	3.248	MON	5,515	67,973	09/28/2015	10/10/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS			4	1.A FM	7,378,447	105.6220	7,636,449	7,230,000	7,290,372	0	(16,310)	0	0	3.495	3.258	MON	21,057	252,689	04/01/2016	02/10/2049
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS			4	1.A FM	2,798,023	106.0520	2,938,005	2,770,331	2,782,215	0	(2,059)	0	0	3.497	3.363	MON	8,073	200,140	03/03/2016	02/10/2049
12594M-BB-3	COMM MORTGAGE TRUST CMBS			4	1.A FM	13,419,308	102.6140	13,403,245	13,061,771	13,302,784	0	(54,451)	0	0	2.826	2.351	MON	30,760	369,126	07/14/2020	10/10/2049
12595E-AB-1	COMM MORTGAGE TRUST COMM_17-CO CMBS			4	1.A FM	2,986,862	105.0590	3,046,699	2,900,000	2,937,212	0	(12,206)	0	0	3.317	2.867	MON	8,016	96,193	09/21/2017	09/10/2050
12595J-AG-9	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	16,159,936	104.3490	16,695,816	16,000,000	16,088,301	0	(18,370)	0	0	3.191	3.073	MON	42,544	510,528	11/17/2017	11/15/2050
12596W-AB-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	8,079,952	103.5960	8,287,698	8,000,000	8,058,789	0	(8,628)	0	0	3.067	2.950	MON	20,445	245,336	06/18/2019	06/15/2052
12597D-AC-9	CSAIL 2019-C18 COML MTG TR CMBS			4	1.A FM	15,149,895	102.4760	15,371,340	15,000,000	15,118,353	0	(15,572)	0	0	2.716	2.602	MON	33,951	407,415	11/20/2019	12/15/2052
12597N-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	22,724,910	100.1190	22,526,690	22,500,000	22,682,765	0	(24,243)	0	0	2.320	2.201	MON	43,498	521,978	03/11/2020	03/15/2053
12624B-AC-0	COMM MORTGAGE TRUST CMBS			4	1.D FM	18,610,828	100.1990	18,168,876	18,132,719	18,164,342	0	(187,850)	0	0	3.391	2.115	MON	51,240	745,120	09/26/2019	05/15/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	22,291,823	101.7460	22,017,864	21,640,085	21,902,140	0	(233,907)	0	0	3.213	2.102	MON	57,941	695,296	04/23/2020	03/10/2046
12625K-AD-7	COMM MORTGAGE TRUST CMBS			4	1.A FM	1,413,115	101.7920	1,430,817	1,405,633	1,406,186	0	(993)	0	0	3.334	3.257	MON	3,905	113,825	07/24/2013	06/10/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12626B-AC-8	COMM_13-CR10 CMBS			4	1.A FM	13,863,783	103.0920	14,151,371	13,726,995	13,741,288	0	(13,978)	0	0	3.923	3.803	MON	44,876	1,019,302	08/01/2013	08/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS			4	1.A FM	14,006,949	102.3350	14,222,832	13,898,368	13,925,854	0	(24,876)	0	0	3.774	3.416	MON	43,710	635,871	11/08/2018	08/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS			4	1.A FM	71,759,325	103.9600	73,867,694	71,054,094	71,129,665	0	(87,248)	0	0	3.983	3.879	MON	235,840	2,825,016	06/01/2021	08/10/2050
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1.A FM	723,073	99.9760	698,960	699,126	699,320	0	(20)	0	0	2.870	1.957	MON	1,672	32,762	07/18/2016	02/10/2048
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1.A FM	3,066,490	102.1480	3,062,860	2,998,439	3,027,037	0	(15,579)	0	0	3.142	2.123	MON	7,851	103,343	09/23/2019	02/10/2048
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	4,385,730	102.4810	4,452,533	4,344,752	4,357,303	0	(9,140)	0	0	3.706	3.307	MON	13,418	163,886	11/29/2018	11/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	36,804,908	103.2420	37,621,896	36,440,541	36,495,062	0	(46,474)	0	0	3.928	3.818	MON	119,282	1,433,260	12/13/2013	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	23,383,443	100.2650	22,591,395	22,531,674	22,941,121	0	(307,864)	0	0	3.147	1.892	MON	59,089	774,950	06/15/2016	02/10/2047
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	24,369,303	104.3850	25,031,446	23,980,000	24,054,114	0	(47,962)	0	0	3.955	3.752	MON	79,034	948,409	04/01/2016	02/10/2047
12631D-AZ-6	COMM MORTGAGE TRUST CMBS			4	1.A FM	7,110,505	102.4600	7,146,968	6,975,357	7,028,995	0	(29,125)	0	0	3.598	2.751	MON	20,914	250,973	04/25/2019	05/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS			4	1.A FM	57,296,890	103.5210	58,727,931	56,730,688	56,833,983	0	(58,363)	0	0	3.700	3.590	MON	174,920	2,099,035	04/29/2014	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	10,214,886	103.1710	10,434,938	10,114,186	10,132,575	0	(8,802)	0	0	3.550	3.432	MON	29,921	359,054	06/19/2014	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	10,643,057	103.2920	11,007,445	10,656,579	10,643,144	0	(209)	0	0	3.231	3.251	MON	28,695	344,335	04/01/2016	06/15/2057
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	11,882,618	102.7910	11,887,763	11,565,032	11,753,636	0	(74,697)	0	0	3.224	1.963	MON	31,072	372,868	05/01/2020	06/15/2057
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	2,979,416	103.7590	3,060,824	2,949,936	2,960,366	0	(3,348)	0	0	3.349	3.241	MON	8,233	98,794	10/20/2015	10/10/2048
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	10,831,500	104.9290	11,252,861	10,724,300	10,758,349	0	(13,127)	0	0	3.544	3.428	MON	31,671	380,048	11/18/2015	11/15/2048
12635R-BA-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS IO N			4	1.C FE	697,860	0.8550	307,926	0	306,865	0	(72,696)	0	0	0.250	4.993	MON	7,500	90,000	11/23/2015	11/15/2048
12636F-BH-5	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1.A FM	1,918,955	104.9690	1,994,402	1,900,000	1,906,818	0	(2,137)	0	0	3.521	3.414	MON	5,575	66,899	11/06/2015	10/10/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	914,292	104.3580	929,534	890,715	900,962	0	2,203	0	0	3.489	3.072	MON	2,590	31,074	04/01/2016	11/15/2048
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	6,435,732	104.1660	6,637,489	6,372,043	6,398,699	0	(7,784)	0	0	3.210	3.085	MON	17,045	204,543	11/10/2016	11/15/2049
12655T-BL-2	COMM 2019-GC44 MTG TR CMBS			4	1.A FM	15,149,297	103.8380	15,575,732	15,000,000	15,117,903	0	(15,497)	0	0	2.698	2.584	MON	33,725	404,700	11/19/2019	08/15/2057
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te				2.B	6,010,468	106.9600	6,428,779	6,010,468	6,010,468	0	0	0	0	4.016	4.049	MON	14,081	241,380	07/11/2013	08/10/2035
12716#-AA-4	CTL Pass-Thru TR NYC Health CTL				1.E	1,009,676	111.2390	1,112,037	999,679	1,009,148	0	(239)	0	0	4.520	4.495	MON	2,008	45,186	09/27/2019	09/30/2050
12722@-AA-8	CGA CAP CR LEASE-BKD PASS THRU CTL				2.A	55,917,706	100.3400	55,494,176	55,305,912	55,916,154	0	(1,552)	0	0	3.664	3.625	MON	118,207	851,458	11/01/2021	12/31/2052
12740#-AA-4	SPE affltd w Border States Ind CTL				3.B	6,198,442	99.0250	6,138,036	6,198,442	6,198,442	0	0	0	0	4.630	4.674	MON	12,755	192,122	04/14/2021	04/15/2036
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten				2.A	1,482,318	105.8590	1,569,169	1,482,318	1,482,318	0	0	0	0	4.468	4.509	MON	3,863	66,230	10/10/2014	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten				2.B	7,144,243	109.0800	7,792,913	7,144,243	7,144,243	0	0	0	0	4.835	4.882	MON	20,150	345,424	03/31/2014	01/10/2041
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	6,901,252	102.5910	7,010,264	6,833,205	6,863,081	0	(4,779)	0	0	3.050	2.923	MON	17,368	208,413	04/13/2016	04/10/2049
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	3,691,395	102.5030	3,587,596	3,500,000	3,644,468	0	(32,177)	0	0	2.575	1.585	MON	7,510	90,125	07/14/2020	08/10/2049
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,177,996	106.5090	2,325,020	2,182,942	2,178,828	0	296	0	0	3.458	3.505	MON	6,291	75,486	02/26/2018	12/10/2049
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	6,671,746	101.4960	6,704,963	6,606,122	6,609,457	0	(8,115)	0	0	2.815	2.702	MON	15,497	185,962	04/16/2013	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	39,190,513	103.8740	40,307,412	38,804,248	38,854,175	0	(55,828)	0	0	4.095	3.971	MON	132,420	1,589,034	09/18/2013	09/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	58,909,180	104.0210	60,672,757	58,327,648	58,395,519	0	(72,398)	0	0	3.854	3.748	MON	187,329	2,247,948	11/22/2013	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	16,492,300	102.2710	16,738,645	16,366,990	16,399,805	0	(31,510)	0	0	3.675	3.334	MON	50,124	601,487	11/30/2018	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	51,765,604	103.8260	53,214,768	51,253,748	51,366,655	0	(79,916)	0	0	3.753	3.607	MON	160,296	1,977,622	02/28/2014	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	15,276,474	102.6180	15,431,670	15,037,981	15,134,085	0	(53,211)	0	0	3.552	2.882	MON	44,512	571,034	02/14/2019	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	9,637,755	103.0430	9,833,512	9,543,098	9,569,285	0	(12,464)	0	0	3.575	3.418	MON	28,430	355,803	05/07/2014	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,793,044	103.1160	2,851,654	2,765,470	2,772,884	0	(2,965)	0	0	3.356	3.224	MON	7,734	166,831	07/17/2014	07/10/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	16,756,734	102.9000	17,055,030	16,574,361	16,648,699	0	(31,006)	0	0	3.337	2.923	MON	46,091	629,119	10/08/2019	07/10/2047
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS			4	1.A FM	56,002,642	103.7010	57,503,461	55,451,383	55,586,567	0	(59,201)	0	0	3.372	3.260	MON	155,818	2,255,222	10/10/2014	10/10/2047
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	997,070	99.9090	967,157	968,041	986,992	0	14,482	0	0	3.063	2.448	MON	2,471	34,039	11/24/2015	11/10/2048
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	4,893,055	101.8670	4,839,445	4,750,735	4,769,205	0	(14,484)	0	0	3.524	3.011	MON	13,951	167,416	02/03/2016	02/10/2049
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	8,079,736	104.0090	8,320,682	8,000,000	8,030,244	0	(9,093)	0	0	3.349	3.240	MON	22,327	267,920	02/03/2016	02/10/2049
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	10,727,074	102.6240	10,918,934	10,639,769	10,735,721	0	(22,801)	0	0	2.684	2.459	MON	23,798	285,571	07/14/2020	10/10/2049
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	6,968,869	103.8070	7,162,677	6,900,000	6,931,346	0	(7,750)	0	0	2.896	2.782	MON	16,652	199,824	11/03/2016	11/15/2049
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	26,803,754	104.9200	28,643,277	27,300,000	26,910,815	0	59,217	0	0	3.197	3.488	MON	72,732	872,781	03/19/2020	08/15/2050
17326D-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	6,059,845	102.0180	6,121,100	6,000,000	6,020,169	0	(9,774)	0	0	3.109	2.948	MON	15,545	186,540	09/18/2017	09/15/2050
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	237,852	105.1000	262,751	250,000	241,956	0	1,259	0	0	3.203	3.866	MON	667	8,007	07/31/2018	09/15/2050
17326D-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	5,922,422	104.6590	6,017,899	5,750,000	5,819,411	0	(25,315)	0	0	3.268	2.800	MON	15,659	187,910	09/18/2017	09/15/2050
17326F-AC-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	19,189,535	104.7100	19,894,856	19,000,000	19,103,032	0	(25,974)	0	0	3.209	3.090	MON	50,809	609,710	10/19/2017	10/12/2050
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	1,060,415	107.7920	1,131,812	1,050,000	1,056,452	0	(1,101)	0	0	3.744	3.639	MON	3,276	39,312	03/08/2018	03/10/2051
17328F-AU-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,019,995	101.8450	2,036,904	2,000,000	2,013,176	0	(2,933)	0	0	2.612	2.458	MON	4,353	52,230	08/05/2019	08/10/2056
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	13,129,211	103.8880	13,505,465	13,000,000	13,101,641	0	(13,112)	0	0	2.782	2.672	MON	30,138	361,660	10/29/2019	11/10/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	13,785,474	101.8090	13,896,877	13,650,000	13,759,732	0	(14,074)	0	0	2.477	2.363	MON	28,176	338,111	02/13/2020	02/15/2053
200474-BB-9	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1.A FM	4,968,852	102.7350	5,034,032	4,900,000	4,942,360	0	(15,352)	0	0	2.922	2.582	MON	11,932	143,178	03/30/2020	02/10/2048
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back				1.D	13,435,003	114.9240	15,440,072	13,435,003	13,435,003	0	0	0	0	5.680	5.747	MON	33,916	763,108	09/15/2010	10/15/2030
22951@-AA-9	Texas Health Resources SPE				1.C	2,708,472	107.2940	2,906,042	2,708,472	2,708,472	0	0	0	0	5.430	5.491	MON	6,536	147,070	12/30/2010	12/15/2025
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te				2.B	1,047,931	102.8250	1,043,759	1,015,082	1,047,489	0	(442)	0	0	3.475	2.459	MON	1,568	2,940	12/01/2021	03/15/2028
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL				1.G	25,170,682	103.2630	25,992,116	25,170,682	25,170,682	0	0	0	0	4.743	4.790	MON	53,060	1,193,845	12/17/2015	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant				2.B	24,825,604	108.2050	26,862,654	24,825,604	24,825,604	0	0	0	0	4.010	4.043	MON	44,245	995,507	07/14/2016	10/15/2036
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te				1.F	10,295,641	110.0330	11,328,648	10,295,641	10,295,641	0	0	0	0	3.840	3.870	MON	17,571	395,353	08/15/2017	07/15/2037
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1.A FM	7,069,762	105.5880	7,391,154	7,000,000	7,035,358	0	(9,834)	0	0	3.071	2.955	MON	17,914	214,970	06/14/2017	06/10/2050
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1.A FM	5,400,388	102.9310	5,503,717	5,347,005	5,369,041	0	(4,640)	0	0	3.015	2.896	MON	13,434	161,212	03/31/2016	05/10/2049
23317@-AA-6	DD SOUTH 5 LC CTL				1.B	17,752,330	97.7750	17,357,375	17,752,330	17,752,330	0	0	0	0	3.200	3.221	MON	41,028	372,056	12/05/2021	03/05/2039
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten				2.B	10,401,381	127.1920	10,126,163	7,961,316	10,319,033	0	(82,348)	0	0	8.350	2.552	MON	38,778	221,590	09/01/2021	10/10/2031
29425A-AC-7	CITIGROUP COML MTG CMBS			4	1.A FM	18,707,529	104.8340	19,418,572	18,523,180	18,587,842	0	(22,304)	0	0	3.515	3.407	MON	54,257	651,090	09/14/2015	09/10/2058
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	17,623,554	102.1750	17,829,510	17,450,000	17,525,626	0	(19,040)	0	0	2.646	2.536	MON	38,477	461,727	07/14/2016	07/10/2049
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas				1.D	12,182,461	115.8760	14,116,510	12,182,461	12,182,461	0	0	0	0	4.140	4.175	MON	22,416	504,354	04/13/2015	03/15/2046
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS			4	1.D FM	2,605,797	99.9780	2,575,447	2,576,012	2,576,806	0	(14,332)	0	0	3.377	2.203	MON	7,249	86,992	04/23/2020	05/10/2045
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	27,664,685	101.4340	29,187,665	28,775,000	28,594,407	0	133,121	0	0	2.860	3.374	MON	68,580	822,965	01/07/2016	06/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	63,395,238	102.3450	64,241,975	62,770,091	62,818,469	0	(85,155)	0	0	3.955	3.845	MON	206,880	2,547,070	08/14/2013	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	2,058,900	101.8670	2,064,283	2,026,445	2,035,367	0	(8,577)	0	0	3.817	2.996	MON	6,446	83,731	03/07/2019	08/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	840,442	102.6160	854,719	832,926	835,367	0	(1,697)	0	0	3.813	3.442	MON	2,647	31,759	12/07/2018	11/10/2046
36250S-AC-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	2,059,963	107.8140	2,156,272	2,000,000	2,029,755	0	(9,235)	0	0	4.261	3.759	MON	7,102	85,220	07/18/2018	07/10/2051
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	5,853,112	102.7590	5,955,526	5,795,640	5,816,520	0	(7,201)	0	0	3.244	3.134	MON	15,668	188,011	10/14/2015	10/10/2048
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	5,774,473	103.2130	5,901,475	5,717,775	5,733,715	0	(6,067)	0	0	3.136	3.027	MON	14,942	179,309	02/13/2015	02/10/2048
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	2,813,961	102.5020	2,856,022	2,786,301	2,799,218	0	(2,535)	0	0	2.592	2.477	MON	6,018	72,221	09/22/2016	10/10/2049
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,029,823	103.5020	3,105,061	3,000,000	3,011,000	0	(3,359)	0	0	3.470	3.364	MON	8,675	104,100	11/16/2015	11/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	42,003,127	102.4310	42,536,259	41,526,765	41,613,017	0	(62,115)	0	0	3.801	3.660	MON	131,536	1,578,432	04/01/2016	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	23,280,089	103.6780	23,898,869	23,050,967	23,099,358	0	19,536	0	0	3.721	3.581	MON	71,477	857,726	03/27/2014	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	1,178,940	102.9580	1,207,631	1,172,938	1,174,849	0	(1,237)	0	0	3.655	3.451	MON	3,573	42,871	12/07/2018	04/10/2047
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	18,684,760	102.7870	19,015,571	18,500,000	18,538,963	0	(9,546)	0	0	3.587	3.475	MON	55,300	663,595	06/05/2014	06/10/2047
36254K-AK-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	40,399,088	105.9740	42,389,412	40,000,000	40,228,610	0	(43,713)	0	0	3.205	3.093	MON	106,833	1,282,000	11/14/2017	11/10/2050
36257H-BN-5	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	16,664,654	104.4290	17,230,795	16,500,000	16,624,032	0	(16,761)	0	0	2.904	2.794	MON	39,930	479,160	06/26/2019	07/10/2052
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	23,893,425	102.8620	23,863,954	23,200,000	23,845,520	0	(31,499)	0	0	2.749	2.345	MON	53,143	435,685	09/22/2021	09/01/2052
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	2,617,182	99.5890	2,607,253	2,618,000	2,617,162	0	(20)	0	0	2.125	2.129	MON	4,635	4,635	10/29/2021	05/12/2053
36258Y-BF-4	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	8,786,948	102.7010	8,934,995	8,700,000	8,770,154	0	(8,849)	0	0	2.658	2.546	MON	19,273	231,281	01/10/2020	02/13/2053
36261P-AS-1	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	17,877,000	104.3540	18,470,704	17,700,000	17,841,575	0	(16,753)	0	0	2.794	2.691	MON	28,848	494,538	10/30/2019	11/10/2052
36264K-AU-4	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,762,135	96.3490	3,588,984	3,725,000	3,758,087	0	(4,025)	0	0	1.721	1.602	MON	5,342	64,107	12/17/2020	12/12/2053
40481*-AA-2	HFHS (GROSSE POINT MI) CTL PT CTL				1.F	10,784,127	99.3870	10,718,062	10,784,127	10,784,127	0	0	0	0	3.390	3.414	MON	16,248	294,497	02/25/2021	02/28/2051
41660@-AA-1	Hartford Healthcare CTL				1.F	6,386,858	99.8190	6,375,278	6,386,858	6,386,858	0	0	0	0	2.970	2.970	MON	8,431	189,690	10/28/2020	10/15/2030
41660@-AB-9	Hartford Healthcare CTL				1.F	10,142,680	99.8190	10,124,290	10,142,680	10,142,680	0	0	0	0	2.970	2.970	MON	13,388	301,238	10/28/2020	10/15/2030
41661@-AC-6	Hartford Healtcare (CWS) CTL CTL				1.F Z	1,047,731	102.8820	1,077,923	1,047,731	1,047,731	0	0	0	0	3.620	3.620	MON	1,686	1,580	11/30/2021	11/15/2035
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant				1.F	5,058,893	107.1900	5,422,652	5,058,893	5,058,893	0	0	0	0	3.570	3.596	MON	502	180,602	09/03/2013	04/30/2034
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL				1.F	21,938,423	117.5610	25,790,938	21,938,423	21,938,423	0	0	0	0	4.830	4.878	MON	47,094	1,059,625	03/16/2020	03/15/2047
42670*-AB-7	Henry Ford Hlth Sys Royal Oak CTL				1.F	1,146,080	101.1810	1,159,618	1,146,080	1,146,080	0	0	0	0	3.500	3.525	MON	1,783	40,113	04/10/2020	03/15/2047
42670@-AA-7	Henry Ford Health System CTL				1.F	1,535,586	99.7080	1,531,095	1,535,586	1,535,586	0	0	0	0	3.256	3.278	MON	2,222	49,999	12/12/2019	09/30/2044
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant				1.B	7,313,173	109.4120	8,001,482	7,313,173	7,313,173	0	0	0	0	3.750	3.779	MON	4,571	274,244	01/17/2013	01/25/2038
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT				4.C YE	5,273,416	101.8600	5,371,478	5,273,416	5,273,416	0	0	0	0	7.640	7.761	MON	33,574	339,352	05/12/2006	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT				4.C YE	8,035,682	101.8600	8,185,109	8,035,682	8,035,682	0	0	0	0	7.640	7.761	MON	51,161	517,107	09/01/2006	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L				4.C YE	11,551,292	101.8600	11,766,095	11,551,292	11,551,292	0	0	0	0	7.640	7.761	MON	73,543	743,342	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L				4.C YE	10,295,718	101.8600	10,487,172	10,295,718	10,295,718	0	0	0	0	7.640	7.761	MON	65,549	662,544	08/31/2007	11/01/2027
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te				2.B	8,444,934	109.4580	9,243,627	8,444,934	8,444,934	0	0	0	0	4.250	4.287	MON	15,952	358,910	09/09/2014	06/15/2034
46590J-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	9,009,375	100.0930	8,755,173	8,747,000	8,769,222	0	(62,971)	0	0	3.419	2.881	MON	24,920	299,042	10/19/2015	11/15/2048
46590K-AC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	4,660,645	103.2850	4,673,557	4,524,902	4,594,004	0	(16,087)	0	0	3.803	3.355	MON	14,340	313,076	12/15/2015	01/15/2049
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	7,461,473	106.1210	7,778,702	7,330,000	7,380,523	0	(14,888)	0	0	3.650	3.439	MON	22,294	267,530	04/01/2016	01/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1.A FM	8,501,671	102.0990	8,668,246	8,490,012	8,484,492	0	(801)	0	0	2.559	2.560	MON	18,104	217,251	03/08/2018	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1.A FM	10,743,314	102.5770	10,522,388	10,258,000	10,637,241	0	(87,221)	0	0	2.627	1.711	MON	22,452	269,426	12/03/2020	08/15/2049
46591E-AS-6	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1.A FM	8,584,963	104.9290	8,918,941	8,500,000	8,562,606	0	(9,101)	0	0	3.123	3.008	MON	22,124	265,489	06/12/2019	06/13/2052
465968-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	1,029,999	103.0180	1,030,176	1,000,000	1,010,413	0	(4,674)	0	0	3.379	2.887	MON	2,815	33,785	07/21/2017	09/15/2050
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	7,608,807	101.7350	7,664,219	7,533,517	7,535,063	0	(10,848)	0	0	3.363	3.233	MON	21,110	253,322	06/14/2013	07/15/2045
46639Y-AP-2	JPMCC_13-LC11 CMBS			4	1.A FM	10,148,351	101.3270	10,582,518	10,443,950	10,373,766	0	51,258	0	0	2.694	3.231	MON	23,448	281,381	09/23/2014	04/15/2046
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	10,095,774	102.0740	10,203,195	9,995,865	10,015,908	0	(18,525)	0	0	3.928	3.755	MON	32,717	392,608	12/18/2013	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	47,749,684	102.3640	48,394,642	47,277,009	47,316,523	0	(56,475)	0	0	3.881	3.761	MON	152,910	2,927,623	11/08/2013	12/15/2046
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	33,662,185	103.2450	32,660,853	31,634,173	33,111,424	0	(289,739)	0	0	3.794	1.169	MON	100,011	1,542,364	08/18/2020	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	28,514,806	103.2460	29,148,951	28,232,649	28,264,433	0	(21,841)	0	0	3.794	3.670	MON	89,258	1,376,518	02/19/2014	02/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	6,704,646	103.5230	6,872,164	6,638,297	6,651,789	0	(8,528)	0	0	3.538	3.419	MON	19,571	234,856	08/06/2014	09/15/2047
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	11,089,095	104.0960	11,429,032	10,979,335	11,004,292	0	(7,219)	0	0	3.670	3.545	MON	33,575	543,347	09/17/2014	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	122,000	101.2560	118,621	117,149	120,962	0	3,746	0	0	2.940	1.591	MON	287	3,444	08/25/2016	11/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	15,113,816	103.5330	15,529,941	15,000,000	15,019,929	0	(11,917)	0	0	3.373	3.289	MON	42,158	505,890	03/12/2018	11/15/2047
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	1,032,900	104.5930	1,025,013	980,000	999,042	0	(6,300)	0	0	3.551	2.856	MON	2,900	34,798	04/01/2016	07/15/2048
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	3,317,364	101.6020	3,272,339	3,220,745	3,233,819	0	(12,809)	0	0	3.515	2.986	MON	9,433	157,160	02/23/2016	03/15/2049
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	10,099,940	105.4610	10,546,110	10,000,000	10,037,661	0	(10,414)	0	0	3.311	3.191	MON	27,588	331,060	02/23/2016	03/15/2049
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	9,296,044	102.7940	9,292,885	9,040,303	9,220,558	0	(32,620)	0	0	2.882	2.405	MON	21,713	260,560	07/14/2020	12/15/2049
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	1,009,999	102.8120	1,028,116	1,000,000	1,003,176	0	(1,733)	0	0	3.048	2.876	MON	2,540	30,477	10/13/2017	10/15/2050
46652J-AU-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	12,119,986	98.7290	11,847,532	12,000,000	12,091,678	0	(18,913)	0	0	1.806	1.639	MON	18,064	216,768	06/25/2020	05/13/2053
46652J-AV-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1.A FM	2,019,990	98.1790	1,963,588	2,000,000	2,016,726	0	(2,181)	0	0	1.915	1.796	MON	3,192	38,304	06/25/2020	05/13/2053
46657*-AA-7	JPM Capital Corporation Non-Recourse LN				1.F	17,782,442	107.8470	18,982,370	17,601,193	17,694,007	0	(28,964)	0	0	6.720	6.368	MS	344,983	1,182,800	11/01/2017	03/16/2027
48129R-AW-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1.A FM	14,139,902	104.4560	14,623,819	14,000,000	14,108,919	0	(14,983)	0	0	2.795	2.678	MON	32,604	391,244	11/14/2019	11/13/2052
48259B-AA-3	KDP (FRISCO) TX CTL PASS-THRU CTL				2.B IF	16,548,631	100.9320	16,702,865	16,548,631	16,548,631	0	0	0	0	3.300	3.323	MON	31,856	250,298	06/25/2021	06/24/2037
48262*-AA-0	Veyron/KDP I Partners, LLC CTL				2.B	16,138,964	106.0540	17,115,986	16,138,964	16,138,964	0	0	0	0	3.720	3.748	MON	26,683	600,370	01/06/2020	12/31/2034
48262B-AA-8	KDP II (MULTI-PPTY) CTL PASS CTL				2.B Z	9,850,834	99.9160	9,842,561	9,850,834	9,850,834	0	0	0	0	3.144	3.164	MON	1,721	0	12/29/2021	12/31/2036
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL				1.F Z	5,838,396	98.4680	5,748,945	5,838,396	5,838,396	0	0	0	0	3.250	3.272	MON	8,433	22,208	12/15/2021	06/15/2046
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	2,939,218	99.9710	2,924,878	2,925,732	2,924,695	0	(6,479)	0	0	2.776	2.474	MON	6,768	85,029	01/21/2020	03/10/2050
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL				1.E	3,086,660	111.3560	3,437,193	3,086,660	3,086,660	0	0	0	0	4.425	4.465	MON	6,070	136,585	08/28/2019	09/15/2039
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL				1.E	3,590,620	111.3810	3,999,273	3,590,620	3,590,620	0	0	0	0	4.425	4.465	MON	7,062	158,885	11/26/2019	11/15/2039
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	969,702	104.1960	1,000,399	960,117	962,791	0	(1,354)	0	0	3.473	3.349	MON	2,779	38,272	11/19/2015	12/15/2047
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	17,927,244	102.1520	18,819,485	18,423,000	18,164,782	0	70,664	0	0	3.046	3.503	MON	46,764	561,165	11/30/2018	04/15/2048
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	26,751,678	102.5700	27,069,000	26,390,865	26,525,355	0	(82,723)	0	0	3.581	2.959	MON	78,755	945,057	02/22/2019	02/15/2047
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	3,464,161	100.7410	3,553,536	3,527,406	3,509,614	0	15,792	0	0	2.469	3.339	MON	7,258	107,246	11/29/2018	02/15/2046
61690V-AY-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	1,114,223	103.8940	1,122,050	1,080,000	1,091,815	0	(4,770)	0	0	3.252	2.842	MON	2,927	35,122	04/01/2016	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	6,968,702	103.7610	7,159,485	6,900,000	6,931,132	0	(7,763)	0	0	2.791	2.677	MON	16,048	192,579	11/04/2016	11/15/2049
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	2,019,981	105.5880	2,111,769	2,000,000	2,006,740	0	(2,383)	0	0	3.540	3.427	MON	5,900	70,800	12/02/2015	12/15/2048
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	31,240,098	104.2500	32,245,516	30,931,066	31,075,356	0	(33,413)	0	0	3.337	3.223	MON	86,014	1,032,170	11/22/2016	12/15/2049
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	403,967	101.1050	404,418	400,000	403,700	0	(267)	0	0	2.438	2.320	MON	813	5,689	04/29/2021	05/15/2054
61692B-BJ-8	MORGAN STANLEY CAP CMBS			4	1.A FM	8,786,916	96.7720	8,419,186	8,700,000	8,774,303	0	(9,223)	0	0	1.790	1.673	MON	12,978	155,730	07/23/2020	07/15/2053
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.D FM	18,980,227	100.6110	18,622,893	18,509,801	18,645,248	0	(229,216)	0	0	2.858	1.449	MON	44,084	570,942	08/17/2020	11/15/2045
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	14,019,697	100.6430	14,113,764	14,023,623	14,007,459	0	606	0	0	2.863	2.883	MON	33,458	455,690	06/18/2014	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS			4	1.A FM	13,261,852	101.1260	13,278,569	13,130,770	13,136,632	0	(16,669)	0	0	2.834	2.711	MON	31,011	463,847	04/15/2013	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	5,818,111	102.6010	5,910,501	5,760,681	5,761,287	0	(7,898)	0	0	3.960	3.840	MON	19,009	260,004	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	19,356,998	101.4860	19,451,185	19,166,468	19,171,804	0	(25,774)	0	0	3.960	3.846	MON	63,249	758,992	08/01/2013	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	42,778,554	103.1770	43,701,331	42,355,810	42,386,129	0	(64,122)	0	0	3.973	3.840	MON	140,233	1,682,796	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			4	1.A FM	63,945,126	102.7910	65,080,317	63,313,084	63,373,379	0	(87,472)	0	0	3.766	3.647	MON	198,698	2,384,371	11/26/2013	11/15/2046
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	4,557,560	102.6090	4,594,100	4,477,283	4,509,874	0	(17,686)	0	0	3.654	2.855	MON	13,633	163,600	03/11/2019	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	39,414,285	103.6050	40,431,360	39,024,462	39,081,857	0	(51,035)	0	0	3.773	3.644	MON	122,699	1,472,393	03/26/2014	04/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	33,404,302	102.5480	33,917,911	33,075,217	33,156,434	0	(33,718)	0	0	3.646	3.514	MON	100,494	2,025,788	09/18/2014	10/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	9,896,946	102.9290	9,675,129	9,399,785	9,722,397	0	(128,267)	0	0	3.326	0.624	MON	26,053	312,637	09/09/2020	12/15/2047
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	12,742,705	103.8050	12,731,715	12,265,039	12,561,262	0	(94,981)	0	0	3.479	1.936	MON	35,558	426,701	04/28/2020	05/15/2048
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	1,594,763	101.6700	1,621,450	1,594,810	1,593,434	0	(311)	0	0	2.982	2.973	MON	3,963	47,557	02/19/2016	03/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	10,651,984	102.0820	10,616,571	10,400,000	10,567,003	0	(40,628)	0	0	2.840	2.427	MON	24,613	295,360	07/14/2020	11/15/2049
61767C-AT-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	2,524,953	102.4370	2,560,920	2,500,000	2,508,370	0	(4,567)	0	0	3.295	3.147	MON	6,865	82,375	05/04/2017	05/15/2050
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	10,099,634	105.6370	10,563,702	10,000,000	10,049,707	0	(11,633)	0	0	3.337	3.222	MON	27,808	333,700	05/04/2017	05/15/2050
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	1,994,922	105.6830	2,113,656	2,000,000	1,995,843	0	254	0	0	3.276	3.314	MON	5,460	65,520	01/19/2018	11/15/2052
61767F-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	3,684,598	102.0960	3,573,349	3,500,000	3,642,367	0	(26,641)	0	0	2.531	1.584	MON	7,382	88,585	06/30/2020	08/15/2049
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	5,782,234	103.1080	5,558,252	5,390,732	5,629,462	0	(99,332)	0	0	3.997	0.199	MON	17,956	607,415	08/13/2020	07/15/2051
61769J-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	26,764,393	105.6700	28,002,534	26,500,000	26,695,051	0	(28,009)	0	0	3.158	3.044	MON	69,739	836,870	06/05/2019	06/15/2052
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	9,089,757	104.8820	9,439,424	9,000,000	9,067,404	0	(9,378)	0	0	3.005	2.891	MON	22,538	270,450	07/15/2019	07/15/2052
61772T-BB-9	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FE	17,498,983	98.7770	17,285,952	17,500,000	17,498,604	0	(379)	0	0	1.978	1.975	MON	28,846	57,692	09/30/2021	10/15/2028
61772T-BC-7	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FE	16,058,464	100.1760	15,927,924	15,900,000	16,055,010	0	(3,454)	0	0	2.322	2.208	MON	30,767	61,533	09/30/2021	10/15/2054
628788-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te				2.B	14,487,320	115.8530	16,784,031	14,487,320	14,487,320	0	0	0	0	5.360	5.420	MON	34,512	776,520	10/04/2013	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL				1.G	33,510,177	110.5540	37,015,440	33,481,679	33,502,934	0	(1,160)	0	0	4.238	4.267	MON	3,942	1,418,955	05/01/2017	01/31/2038
63681#-AA-8	National Logistics 1 CTL				1.D FE	5,277,763	97.0960	5,124,517	5,277,763	5,277,763	0	0	0	0	2.654	2.668	MON	8,171	123,349	03/24/2021	10/10/2042
65442B-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru				2.B	4,715,685	120.5360	5,677,861	4,710,522	4,715,526	0	(160)	0	0	6.830	6.902	MON	18,768	320,733	09/01/2021	10/10/2032
67097@-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL				1.G	75,463,258	98.4340	74,281,865	75,463,258	75,463,258	0	0	0	0	4.410	4.450	MON	147,908	2,707,863	10/15/2021	09/30/2045
67100@-AA-4	Veyron/OCF Broussard Lsing LLC CTL				1.G	46,252,305	101.9530	47,155,695	46,252,305	46,252,305	0	0	0	0	4.690	4.736	MON	96,410	1,114,137	08/16/2021	04/30/2043
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L				2.B	4,372,449	117.7480	5,173,169	4,372,449	4,372,449	0	0	0	0	6.400	6.358	MON	16,009	274,446	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg FI, LLC. Credit-Tenna				2.A	10,414,594	108.5320	11,265,242	10,379,613	10,391,736	0	(2,185)	0	0	5.270	5.280	MON	24,311	547,006	06/09/2010	04/15/2027
73020@-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat				1.D FE	9,026,122	123.4380	10,561,909	8,556,448	8,919,747	0	(26,646)	0	0	6.500	5.803	MON	24,719	556,169	12/18/2017	11/15/2034
74340U-AA-5	Project Bluejay Bodurant IA SR CTL				1.F	20,314,016	103.4450	21,013,930	20,314,016	20,314,016	0	0	0	0	3.327	3.350	MON	39,424	675,848	07/10/2020	01/10/2041
74352*-AA-7	Project Bluejay (Bondurant IA) CTL				1.F	18,253,930	103.4450	18,882,864	18,253,930	18,253,930	0	0	0	0	3.327	3.350	MON	35,426	607,308	07/10/2020	01/10/2041
74353#-AA-2	Project Andover CTL CTL				1.E	48,233,990	103.4350	49,890,764	48,233,990	48,233,990	0	0	0	0	3.366	3.389	MON	94,707	1,285,315	05/10/2021	10/10/2042
750731-AA-9	Raiders Football Club CTL				2.A YE	1,184,393	103.4400	1,225,132	1,184,393	1,184,393	0	0	0	0	3.744	3.773	MON	2,587	44,344	02/20/2020	02/10/2049
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS			4	1.A FM	12,624,434	102.4590	12,807,400	12,500,000	12,552,767	0	(12,638)	0	0	2.779	2.661	MON	28,948	347,375	07/01/2016	10/10/2048
88581E-AB-7	3650R COMMERCIAL MORTGAGE TRUS CMBS				1.A FE	14,999,676	98.8750	14,831,310	15,000,000	14,999,466	0	(210)	0	0	1.995	1.990	MON	24,938	24,938	11/05/2021	11/15/2054
88581E-AC-5	3650R COMMERCIAL MORTGAGE TRUS CMBS				1.A FM	27,368,870	99.5120	26,967,736	27,100,000	27,365,355	0	(3,515)	0	0	2.253	2.131	MON	50,880	50,880	11/05/2021	11/15/2054
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1.A FM	5,946,897	100.9530	5,954,180	5,897,977	5,900,754	0	(7,759)	0	0	2.920	2.791	MON	14,354	172,245	04/07/2017	03/10/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1.A FM	1,198,960	101.0250	1,227,169	1,214,714	1,209,699	0	(3,680	0	0	2.687	3.311	MON	2,720	32,644	12/11/2018	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten				1.F	7,023,209	105.4450	7,388,583	7,007,055	7,022,761	0	(448)	0	0	3.500	3.485	MON	10,900	240,274	09/01/2021	05/15/2033
90276T-AF-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	16,158,707	104.7450	16,759,165	16,000,000	16,089,011	0	(17,718)	0	0	3.212	3.098	MON	42,827	513,920	11/01/2017	11/15/2050
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	10,275,335	102.1030	9,891,706	9,688,000	9,935,316	0	(248,295)	0	0	3.713	1.107	MON	29,976	359,715	08/13/2020	02/15/2051
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	3,282,407	109.2730	3,551,359	3,250,000	3,269,153	0	(3,626)	0	0	3.720	3.607	MON	10,075	120,900	02/12/2018	02/15/2051
90276X-AT-2	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	1,029,995	104.4560	1,044,562	1,000,000	1,010,207	0	(9,371)	0	0	4.312	3.690	MON	3,594	43,124	06/28/2018	06/15/2051
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	2,854,414	109.1830	2,838,764	2,600,000	2,848,943	0	(5,471)	0	0	4.180	2.610	MON	9,057	9,057	11/02/2021	12/15/2051
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	2,019,986	103.1920	2,063,843	2,000,000	2,015,412	0	(2,100)	0	0	2.669	2.553	MON	4,448	53,372	09/26/2019	10/15/2052
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1.A FM	6,622,868	101.2490	6,639,212	6,557,333	6,560,938	0	(7,973)	0	0	2.971	2.859	MON	16,233	219,443	04/11/2013	04/10/2046
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	1,186,744	110.0400	1,292,967	1,175,000	1,182,592	0	(1,300)	0	0	4.030	3.917	MON	3,946	47,351	08/03/2018	08/15/2051
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL				1.B	14,081,787	111.2930	15,671,976	14,081,787	14,081,787	0	0	0	0	4.610	4.654	MON	28,852	649,170	04/15/2020	05/15/2040
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant				1.B	6,558,746	105.7120	6,933,384	6,558,746	6,558,746	0	0	0	0	3.750	3.779	MON	10,931	245,953	10/13/2016	09/15/2036
91838*-AB-3	VA-Springfield Lease Fin Tr CTL				1.B	10,284,149	108.0060	11,107,549	10,284,149	10,284,149	0	0	0	0	3.970	4.002	MON	11,341	408,281	06/14/2018	06/21/2038
91842*-AA-9	The Molasky Group of Companies CTL				1.C Z	477,018	100.9600	481,599	477,018	477,018	0	0	0	0	3.230	3.212	MON	685	9,881	06/01/2021	06/15/2022
91859*-AA-9	VA (FRDRKSBG VA) CTL PASS-THRU CTL				1.A	42,378,924	93.9700	39,823,397	42,378,924	42,378,924	0	0	0	0	2.800	2.816	MON	52,738	436,147	12/15/2021	05/15/2044
92778*-AA-5	VA (FRDRKSBG VA) CTL PASS-THRU CTL				1.A	2,960,000	99.3620	2,941,105	2,960,000	2,960,000	0	0	0	0	3.008	3.027	MON	3,957	37,099	07/15/2021	09/15/2049
92890F-AT-3	WFRBS_14-C20 CMBS			4	1.A FM	42,590,709	102.1780	43,087,890	42,169,353	42,248,059	0	(14,213)	0	0	3.723	3.590	MON	130,830	1,596,442	04/29/2014	05/15/2047
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	19,689,847	103.3610	20,541,741	19,873,835	19,768,455	0	24,480	0	0	3.488	3.676	MON	57,767	698,707	12/17/2018	09/15/2057
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.D FM	3,007,159	100.4780	3,075,953	3,061,331	3,049,579	0	16,359	0	0	2.453	3.372	MON	6,258	98,767	12/21/2018	12/15/2045
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	26,156,927	101.3040	26,645,683	26,302,740	26,249,295	0	12,048	0	0	3.073	3.155	MON	67,357	982,042	08/08/2013	06/15/2046
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.D FM	3,019,247	100.4010	3,070,707	3,058,433	3,050,141	0	9,978	0	0	2.445	3.079	MON	6,232	90,218	09/13/2018	11/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	11,959,432	100.8700	12,233,169	12,127,608	12,074,370	0	33,809	0	0	2.630	3.284	MON	26,580	356,076	11/29/2018	03/15/2045
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	18,976,722	101.4080	20,455,839	20,171,849	19,948,765	0	158,446	0	0	2.749	3.625	MON	46,210	571,294	12/11/2018	05/15/2045
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	2,643,782	101.0220	2,702,362	2,675,026	2,664,756	0	6,608	0	0	2.654	3.163	MON	5,916	79,989	09/18/2018	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	37,359,436	102.8480	38,044,604	36,991,152	37,027,968	0	(58,630)	0	0	3.881	3.732	MON	119,636	1,829,083	08/05/2013	08/15/2046
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	7,605,919	102.1280	7,434,393	7,279,480	7,471,219	0	(113,953)	0	0	3.720	0.351	MON	22,566	377,888	10/20/2020	08/15/2046

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	34,596,011	103.4640	35,441,911	34,255,443	34,281,991	0	(47,128)	0	0	4.136	4.007	MON	118,067	1,853,171	09/16/2013	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	54,198,661	103.5210	55,554,547	53,664,857	53,721,422	0	(75,161)	0	0	3.754	3.629	MON	167,882	2,014,579	11/01/2013	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	58,982,715	103.7360	60,581,725	58,400,000	58,466,469	0	(68,828)	0	0	3.829	3.716	MON	186,345	2,236,136	03/10/2014	03/15/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	10,082,899	102.5600	10,312,061	10,054,621	10,056,298	0	(8,282)	0	0	3.618	3.483	MON	30,315	363,776	11/08/2018	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	8,517,643	103.1930	8,702,781	8,433,519	8,448,945	0	(6,233)	0	0	3.410	3.291	MON	23,965	287,583	07/18/2014	08/15/2047
92939H-AX-3	WFRBS_14-C23 CMBS			4	1.A FM	44,560,630	105.3480	46,479,339	44,119,765	44,222,999	0	(49,149)	0	0	3.650	3.524	MON	134,198	1,645,160	03/12/2018	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS				1.A FM	16,058,221	103.6040	16,472,985	15,900,000	15,933,334	0	(13,705)	0	0	3.343	3.230	MON	44,295	531,537	10/24/2014	11/15/2047
93120#-AA-4	DH Newnan LLC Credit Tenant Lease				1.C	1,737,856	109.7080	1,906,563	1,737,856	1,737,856	0	0	0	0	5.380	5.440	MON	4,155	93,497	12/15/2011	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease				1.C	2,748,709	128.2190	3,493,834	2,724,897	2,742,748	0	(1,078)	0	0	5.520	5.477	MON	6,685	150,414	04/01/2016	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease				2.B	5,474,476	108.3710	5,932,720	5,474,476	5,474,476	0	0	0	0	5.110	5.164	MON	4,662	279,746	12/29/2011	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te				1.C	20,544,407	108.5160	22,294,009	20,544,407	20,544,407	0	0	0	0	5.150	5.205	MON	17,634	1,058,037	04/04/2014	04/25/2039
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te				1.G	565,569	112.2410	553,617	493,240	550,019	0	(5,458)	0	0	6.640	2.695	MON	910	20,550	09/01/2021	09/21/2027
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	71,546,402	102.0990	72,328,911	70,841,599	70,960,404	0	(71,701)	0	0	3.548	3.433	MON	209,455	2,513,460	05/21/2014	08/15/2050
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	16,344,677	102.4080	16,631,419	16,240,421	16,262,032	0	(12,559)	0	0	2.910	2.838	MON	39,383	504,240	07/13/2017	02/15/2048
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	14,839,677	102.5870	14,875,000	14,499,837	14,711,420	0	(74,409)	0	0	2.991	1.931	MON	36,141	467,369	04/28/2020	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	1,398,372	103.0290	1,429,124	1,387,102	1,391,357	0	(2,264)	0	0	3.190	3.022	MON	3,687	49,659	01/17/2018	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	19,501,818	104.2940	20,138,784	19,309,668	19,382,275	0	(18,921)	0	0	3.572	3.441	MON	57,478	907,669	09/15/2015	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	1,455,060	104.2090	1,501,388	1,440,752	1,447,523	0	(2,258)	0	0	3.354	3.196	MON	4,027	48,323	09/25/2015	09/15/2057
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	14,235,591	103.5770	14,666,238	14,159,690	14,181,633	0	(9,575)	0	0	3.427	3.365	MON	40,438	500,842	12/22/2015	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	5,211,190	103.6000	5,345,390	5,159,625	5,177,578	0	(5,829)	0	0	3.452	3.335	MON	14,843	178,110	11/19/2015	12/15/2048
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	1,899,978	104.3320	1,962,698	1,881,211	1,888,002	0	(1,724)	0	0	3.294	3.175	MON	5,164	62,505	02/03/2016	01/15/2059
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FE	0	98.2340	0	0	0	0	0	0	0	4.674	4.447	MON	0	0	04/28/2020	12/15/2048
95000C-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	4,119,876	102.4720	4,098,882	4,000,000	4,017,343	0	(17,570)	0	0	3.538	3.061	MON	11,793	141,520	02/18/2016	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,986,128	102.2910	14,320,671	14,000,000	13,979,718	0	897	0	0	2.674	2.698	MON	31,197	374,360	09/14/2017	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	11,333,987	100.9190	11,234,486	11,132,224	11,259,431	0	(29,191)	0	0	2.399	2.111	MON	22,255	267,062	06/30/2020	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	8,786,983	102.6090	8,926,972	8,700,000	8,736,995	0	(10,505)	0	0	2.684	2.567	MON	19,459	233,508	09/14/2016	10/15/2049
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	80,091,176	105.8310	83,924,062	79,300,000	79,657,016	0	(91,087)	0	0	3.374	3.260	MON	222,965	2,675,582	11/22/2016	12/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	10,763,943	103.5730	11,038,668	10,657,876	10,702,732	0	(5,494)	0	0	3.162	3.035	MON	28,084	337,002	03/18/2016	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	23,730,754	102.2390	23,872,856	23,350,000	23,577,282	0	(51,906)	0	0	2.807	2.566	MON	54,620	655,434	07/14/2020	11/15/2059
95000X-AE-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	6,214,359	104.1790	6,563,264	6,300,000	6,244,425	0	8,071	0	0	3.157	3.334	MON	16,574	198,891	01/22/2018	09/15/2050
95000Y-AX-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,784,539	105.8580	3,016,963	2,850,000	2,807,310	0	6,330	0	0	3.317	3.620	MON	7,878	94,535	03/22/2018	10/15/2050
95001A-BC-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	26,865,548	104.2070	27,719,017	26,600,000	26,749,084	0	(30,152)	0	0	3.210	3.094	MON	71,155	853,860	11/17/2017	11/15/2050
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	15,055,664	106.4640	15,969,575	15,000,000	15,033,929	0	(8,306)	0	0	3.330	3.284	MON	41,625	499,500	04/18/2019	12/15/2050
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	302,985	107.9820	323,946	300,000	301,732	0	(350)	0	0	3.746	3.628	MON	937	11,238	03/12/2018	03/15/2051
95001V-AT-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	4,342,961	104.7650	4,504,911	4,300,000	4,331,687	0	(4,892)	0	0	3.055	2.938	MON	10,947	131,365	06/21/2019	06/15/2052
95001W-AY-4	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,964	107.8940	2,157,880	2,000,000	2,011,218	0	(3,198)	0	0	3.749	3.587	MON	6,248	74,980	02/21/2019	03/15/2052
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,129,168	106.5080	13,846,039	13,000,000	13,092,123	0	(14,658)	0	0	3.466	3.348	MON	37,548	450,580	04/29/2019	05/15/2052
95002B-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,129,818	103.5100	13,456,326	13,000,000	13,100,961	0	(13,621)	0	0	2.787	2.672	MON	30,193	362,310	10/22/2019	10/15/2052
95002M-AU-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,948	102.2550	2,045,098	2,000,000	2,011,374	0	(4,506)	0	0	2.631	2.440	MON	4,385	52,620	08/05/2019	08/15/2052
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,974	97.2570	1,945,130	2,000,000	2,017,721	0	(2,164)	0	0	1.810	1.691	MON	3,017	36,200	12/03/2020	07/15/2053
95002X-BC-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	9,594,478	97.8260	9,293,514	9,500,000	9,589,112	0	(10,930)	0	0	1.864	1.737	MON	14,757	177,080	08/19/2020	08/15/2053
95003C-AE-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	5,049,875	100.9970	5,049,846	5,000,000	5,046,400	0	(3,475)	0	0	2.343	2.224	MON	9,763	68,338	04/22/2021	04/15/2054
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	40,410,152	103.9960	41,611,757	40,012,825	40,057,872	0	(50,077)	0	0	3.896	3.784	MON	129,908	1,666,581	12/17/2013	12/15/2046
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	54,186,967	103.5370	55,462,296	53,567,408	53,650,382	0	(81,391)	0	0	3.766	3.627	MON	168,112	2,017,349	04/01/2016	03/15/2047
96928#-AB-9	William Blair Pass Through CTL Credit Te				1.C	1,414,844	110.4260	1,562,360	1,414,844	1,414,844	0	0	0	0	6.073	6.150	MON	3,819	85,924	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens				1.C	1,266,013	110.3910	1,397,571	1,266,013	1,266,013	0	0	0	0	5.760	5.829	MON	3,241	72,922	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens				1.C	1,958,753	110.0070	2,154,762	1,958,753	1,958,753	0	0	0	0	5.736	5.804	MON	4,994	112,354	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens				1.C	1,535,115	109.7560	1,684,881	1,535,115	1,535,115	0	0	0	0	6.150	6.228	MON	4,196	94,410	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens				1.C	563,139	111.6990	629,022	563,139	563,139	0	0	0	0	6.150	6.228	MON	1,539	34,633	01/26/2007	12/15/2030
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena				1.E	16,086,201	111.1800	17,669,042	15,892,314	15,969,111	0	(9,547)	0	0	5.730	5.634	MON	40,472	899,638	09/01/2021	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease				2.B	55,267,142	133.8460	73,474,791	55,267,142	55,267,142	0	0	0	0	7.450	7.598	MON	183,774	4,134,913	07/17/2009	07/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr CTL				1.B	29,406,977	106.2310	43,559,930	41,005,055	29,774,670	0	387,641	0	0	5.150	9.128	MON	93,856	2,111,760	10/08/2020	05/15/2042
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena				1.E	4,283,452	103.5070	4,433,690	4,283,452	4,283,452	0	0	0	0	4.090	4.125	MON	7,786	175,193	09/30/2014	09/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease				1.D	46,121,411	115.5280	53,018,262	45,891,951	46,047,694	0	(10,086)	0	0	4.918	4.924	MON	100,310	2,256,967	09/02/2014	11/15/2037
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	18,082	101.0910	17,332	17,144	17,136	0	(1)	0	146	2.356	2.353	MON	34	407	05/13/2015	05/12/2050
75585R-MB-8	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	58,443	103.8620	57,557	55,417	55,381	0	(6)	0	472	3.239	3.250	MON	150	1,810	05/13/2015	05/12/2025
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR				1.A FE	52,053	101.8360	55,463	54,463	54,431	0	(4)	0	463	2.588	2.589	MON	117	1,427	09/16/2016	09/12/2051
75585R-QZ-1	REAL ESTATE ASSET LIQUIDITY TR DISCOUNT				1.A FE	37,399	103.1310	40,823	39,584	39,580	0	(1)	0	337	3.017	3.032	MON	100	1,204	06/14/2019	06/12/2054
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	27,753	100.9470	29,451	29,175	29,174	0	0	0	248	2.381	2.393	MON	37	702	02/04/2020	02/12/2055
75585R-RN-7	REAL ESTATE ASSET LIQUIDITY TR CORPORATE				1.A FE	30,123	101.5330	32,152	31,667	31,665	0	0	0	270	2.867	2.880	MON	76	915	02/04/2020	02/12/2055
75585R-SL-0	REAL ESTATE ASSET LIQUIDITY TR CORP				1.A FE	64,018	100.1040	63,227	63,161	63,158	0	(1)	0	(859)	2.395	2.398	MON	126	125	11/04/2021	01/12/2030
C1034#-AA-9	6180 Quebec Inc. CTL				2.B Z	24,145,475	102.4380	24,574,615	23,989,685	23,989,685	0	0	0	(155,790)	3.640	3.667	MON	38,810	10,099	12/15/2021	11/15/2042
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,335,265,583	XXX	5,504,575,759	5,297,363,681	5,312,187,359	0	(6,389,491)	0	(154,713)	XXX	XXX	XXX	13,883,924	185,343,015	XXX	XXX
001306-AB-5	AHS HOSPITAL CORP CORPORATE				1.D FE	4,230,405	136.5740	4,780,090	3,500,000	4,160,597	0	(17,159)	0	0	5.024	3.802	JJ	87,920	175,840	08/23/2017	07/01/2045
001306-AC-3	AHS HOSPITAL CORP CORPORATE			2	1.D FE	4,673,600	99.3490	4,619,729	4,650,000	4,673,076	0	(524)	0	0	2.780	2.755	JJ	64,635	55,299	01/21/2021	07/01/2051
00141U-AC-7	AIG CLO CLO			4	1.A FE	9,492,400	99.9640	9,496,583	9,500,000	9,493,324	0	924	0	0	1.252	1.273	JAJO	24,109	54,104	04/16/2021	04/20/2032
00142M-AC-4	AIG CLO CLO			2	1.A FE	20,000,000	100.0040	20,000,796	20,000,000	20,000,000	0	0	0	0	1.258	1.309	JAJO	31,447	0	10/27/2021	10/25/2033
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED			4	1.A FE	3,136,026	100.3820	3,148,276	3,136,294	3,136,156	0	33	0	0	1.770	1.781	MON	2,467	55,512	02/18/2020	08/15/2028
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	750,000	111.8120	838,590	750,000	750,000	0	0	0	0	3.829	3.829	FA	10,849	28,718	08/07/2018	08/15/2028
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	12,631,541	126.1380	15,633,544	12,394,000	12,620,879	0	(4,775)	0	0	4.272	4.156	FA	200,023	529,472	01/04/2019	08/15/2048
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	10,735,847	111.2680	11,132,363	10,005,000	10,725,866	0	(9,982)	0	0	3.387	2.996	AO	71,539	289,673	07/23/2021	10/15/2049
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	28,005,000	104.5390	29,276,147	28,005,000	28,005,000	0	0	0	0	3.008	3.008	JD	37,440	842,390	04/28/2020	06/15/2050
01959L-AA-0	Allina Health System CORPORATE			2	1.D FE	20,145,120	128.2380	25,760,449	20,088,000	20,135,618	0	(1,373)	0	0	4.805	4.786	MN	123,335	965,228	04/01/2016	11/15/2045
01959L-AB-8	Allina Health System CORPORATE				1.D FE	1,455,000	124.6830	1,814,138	1,455,000	1,455,000	0	0	0	0	4.430	4.430	AO	13,607	64,457	03/30/2017	04/15/2047
01959L-AC-6	Allina Health System CORPORATE				1.D FE	14,200,000	117.7930	16,726,606	14,200,000	14,200,000	0	0	0	0	3.887	3.887	AO	116,524	551,954	05/22/2019	04/15/2049
02008Q-AC-4	ALLY AUTO ASSET BACKED			4	1.A FE	4,634,748	100.6280	4,664,225	4,635,136	4,634,949	0	31	0	0	2.230	2.243	MON	4,594	103,364	06/04/2019	01/16/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED			4	1.A FE	22,198,699	100.6870	22,352,621	22,200,000	22,199,849	0	444	0	0	2.670	2.687	MON	26,344	592,740	04/22/2019	11/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED			4	1.A FE	18,846,875	100.5330	18,598,659	18,500,000	18,526,505	0	(127,349)	0	0	2.870	2.180	MON	23,598	530,950	06/06/2019	10/15/2024
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED			4	1.A FE	390,197	100.1400	390,755	390,207	390,170	0	(23)	0	0	3.220	3.240	MON	558	12,565	09/18/2018	08/16/2027
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE				1.B FE	33,135,112	142.4090	46,969,336	32,982,000	33,125,918	0	(2,457)	0	0	4.847	4.818	MN	204,270	1,598,638	08/30/2018	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE				1.B FE	50,833,699	123.1950	61,129,472	49,620,000	50,697,975	0	(26,306)	0	0	3.945	3.808	MN	250,126	1,957,509	07/27/2016	11/15/2046
04352E-AA-3	ASCENSION HEALTH CORPORATE			2	1.B FE	1,503,675	104.2870	1,564,305	1,500,000	1,502,906	0	(340)	0	0	2.532	2.504	MN	4,853	37,980	10/17/2019	11/15/2029
05377R-DL-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1.A FE	8,996,818	104.7260	9,425,342	9,000,000	8,998,104	0	499	0	0	3.350	3.380	MON	9,213	301,598	04/16/2019	09/22/2025
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1.A FE	45,883,799	102.2180	46,816,004	45,800,000	45,848,059	0	(15,600)	0	0	2.360	2.334	MON	33,027	1,080,880	09/04/2019	03/20/2026
05577@-AN-0	BTMU Capital Corp Equipment Note				1.D	1,305,069	104.8350	1,229,423	1,172,727	1,209,121	0	(11,455)	0	0	4.830	2.737	AO	11,958	56,643	01/01/2013	10/15/2024
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA O CORPORATE			2	1.E FE	8,575,000	94.9880	8,145,221	8,575,000	8,575,000	0	0	0	0	3.115	3.115	MN	104,619	0	08/04/2021	11/15/2071
072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE			2	1.C FE	63,093,787	119.3590	66,476,995	55,695,000	62,842,300	0	(160,856)	0	0	3.831	3.134	MN	272,636	2,133,675	11/10/2020	11/15/2050
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1.D FE	51,619,440	119.3720	61,130,401	51,210,000	51,573,891	0	(8,901)	0	0	3.967	3.921	MN	259,581	2,031,501	06/01/2016	11/15/2046
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1.D FE	1,720,000	96.6230	1,661,916	1,720,000	1,720,000	0	0	0	0	1.777	1.777	MN	3,905	24,961	01/14/2021	11/15/2030
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1.D FE	2,655,000	99.9660	2,654,097	2,655,000	2,655,000	0	0	0	0	2.839	2.839	MN	9,631	61,557	01/14/2021	11/15/2050
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla				1.A FE	2,985	100.3230	2,995	2,985	2,985	0	0	0	0	6.444	6.530	MON	2	192	05/10/2002	01/28/2022
09659D-AB-2	STANFORD UNIVERSITY CORPORATE				1.A FE	16,078,720	117.3280	18,772,480	16,000,000	16,072,121	0	(1,776)	0	0	3.460	3.433	MN	92,267	553,600	01/17/2018	05/01/2047
09778P-AB-1	BON SECOURS HEALTH SYSTEM INC CORPORATE			2	1.E FE	2,330,000	98.1310	2,286,452	2,330,000	2,330,000	0	0	0	0	2.095	2.095	JD	4,068	55,051	10/07/2020	06/01/2031
11575T-AC-2	BROWN UNIVERSITY CORPORATE			2	1.B FE	45,461,936	108.9040	44,950,126	41,275,000	45,335,303	0	(99,306)	0	0	2.924	2.439	MS	402,294	1,206,881	09/15/2020	09/01/2050
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu				1.F FE	1,536,645	100.9120	1,534,704	1,520,833	1,522,318	0	(2,646)	0	0	4.750	4.430	MON	4,214	72,240	05/05/2016	07/11/2022
12514@-AA-0	CED California Holdings, LLC Senior Note				3.B PL	10,482,115	103.9030	10,891,188	10,482,115	10,482,115	0	0	0	0	4.780	4.779	JD	1,392	501,045	04/11/2013	06/30/2037
12519*-AA-7	CED Alamo 5, LLC Debt in a Project				2.B	4,241,717	109.9650	4,664,419	4,241,717	4,241,717	0	0	0	0	4.530	4.529	JD	534	192,150	12/17/2015	12/31/2040
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP				1.D FE	1,850,432	147.1470	2,519,157	1,712,000	1,850,077	0	(125)	0	0	4.700	4.342	MN	13,411	80,464	03/18/2019	11/01/2111
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY CORPORATE				1.D FE	9,527,573	130.4760	12,369,125	9,480,000	9,521,853	0	(1,088)	0	0	4.321	4.290	FA	170,680	409,631	04/01/2016	08/01/2045
14313F-AD-1	CARMX_AUTO ASSET BACKED			4	1.A FE	2,770,407	100.2850	2,778,669	2,770,785	2,770,515	0	(96)	0	0	3.130	3.154	MON	3,854	86,726	07/18/2018	06/15/2023
14316H-AC-6	CARMX_AUTO ASSET BACKED			4	1.A FE	18,096,016	99.4590	18,002,090	18,100,000	18,097,769	0	1,467	0	0	0.500	0.509	MON	4,022	90,500	10/14/2020	08/15/2025
14916R-AD-6	Catholic Health Initiatives CORP				2.A FE	6,899,664	114.3830	8,212,699	7,180,000	6,950,455	0	7,117	0	0	4.350	4.599	MN	52,055	312,330	04/27/2015	11/01/2042
14916R-AF-1	Catholic Health Initiatives CORP				2.A FE	7,582,368	104.6410	7,952,716	7,600,000	7,596,315	0	2,066	0	0	4.200	4.230	FA	133,000	319,200	10/23/2013	08/01/2023
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1.A FE	5,138,369	101.2590	5,204,052	5,139,346	5,138,890	0	139	0	0	3.390	3.421	MON	7,743	174,224	12/04/2018	01/15/2031
16876B-AA-0	THE CHILDRENS HOSP CORP CORPORATE			2	1.C FE	4,140,907	123.3160	5,086,785	4,125,000	4,139,835	0	(351)	0	0	4.115	4.092	JJ	84,872	169,744	08/30/2018	01/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16876B-AB-8	THE CHILDRENS HOSP CORP CORPORATE			2	1.C FE	2,162,842	96.2760	2,118,072	2,200,000	2,163,195	0	353	0	0	2.585	2.670	FA	23,696	28,435	07/23/2021	02/01/2050
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX CORPORATE			2	1.D FE	24,074,580	94.3960	22,655,040	24,000,000	24,072,046	0	(1,746)	0	0	2.511	2.496	FA	227,664	621,054	07/29/2020	08/15/2050
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL CORPORATE			2	1.C FE	32,077,551	98.4900	31,610,366	32,095,000	32,078,334	0	682	0	0	2.704	2.707	JJ	433,924	571,186	12/02/2021	07/01/2050
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not				4.C FE	17,326,411	66.1820	17,326,411	26,179,951	17,326,411	0	182,935	6,382,666	0	6.120	15.702	JD	0	1,602,213	03/25/2015	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Tranche 2 PIK Note				5.B FE	7	0.0000	0	13,808,205	7	0	0	0	0	6.610	6.719	JD	0	0	12/15/2018	12/15/2040
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1.A FE	29,997,933	104.7370	31,421,019	30,000,000	29,998,415	0	277	0	0	3.720	3.721	MS	353,400	1,116,000	09/16/2013	09/08/2025
17858P-AA-9	CITY OF HOPE CORPORATE				1.E FE	83,447	140.1400	94,595	67,500	81,202	0	(377)	0	0	5.623	4.195	MN	485	3,796	04/27/2015	11/15/2043
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE				1.C FE	187,244	149.3520	271,821	182,000	187,237	0	(3)	0	0	4.858	4.720	JJ	4,421	8,842	04/27/2015	01/01/2114
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F				2.C FE	2,876,057	103.8730	2,879,467	2,772,103	2,819,808	0	(13,877)	0	0	4.000	3.278	AO	19,097	110,884	03/21/2017	10/29/2024
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	3,263,758	100.8580	3,292,966	3,264,960	3,264,423	0	303	0	0	2.850	2.876	MON	1,551	93,051	04/13/2017	05/27/2042
23745Q-AA-2	DARTMOUTH-HITCH HEALTH CORPORATE			2	1.F FE	5,007,183	120.6500	6,116,955	5,070,000	5,010,432	0	1,188	0	0	4.178	4.252	FA	88,260	211,825	03/18/2019	08/01/2048
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1.A FE	3,399,928	100.0830	3,402,828	3,400,000	3,399,993	0	567	0	0	3.040	3.060	MON	4,594	103,360	01/28/2019	07/15/2024
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BAC			4	1.A FE	21,147,415	99.4180	21,026,827	21,150,000	21,148,355	0	940	0	0	0.560	0.567	MON	6,909	73,367	04/20/2021	12/11/2034
26442T-AE-7	DUKE UNIVERSITY CORPORATE				1.B FE	6,717,463	111.3680	7,745,671	6,955,000	6,732,684	0	5,346	0	0	3.299	3.490	AO	57,361	229,445	01/14/2019	10/01/2046
26442T-AG-2	DUKE UNIVERSITY CORPORATE				1.B FE	14,300,000	104.0240	14,875,432	14,300,000	14,300,000	0	0	0	0	2.757	2.757	AO	98,563	394,251	05/12/2020	10/01/2050
26442T-AH-0	DUKE UNIVERSITY CORPORATE				1.B FE	20,045,000	104.1760	20,882,079	20,045,000	20,045,000	0	0	0	0	2.832	2.832	AO	141,919	567,674	05/12/2020	10/01/2055
26443C-AA-1	DUKE UNIVERSITY HLTH SYS Corporate Publi			2	1.C FE	26,267,435	119.8300	31,719,001	26,470,000	26,279,919	0	3,995	0	0	3.920	3.964	JD	86,469	1,037,624	03/18/2019	06/01/2047
29266M-AE-9	ENERGY EAST CORP NT NOTES				2.A FE	655,979	135.5230	838,887	619,000	641,639	0	(1,280)	0	0	6.750	6.302	MS	12,303	41,783	11/25/2003	09/15/2033
29272F-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1.E	3,845,073	100.9180	3,880,352	3,845,073	3,845,073	0	0	0	0	9.190	9.190	FA	134,474	353,362	02/14/2002	02/14/2022
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	9,600	100.1460	9,615	9,601	9,599	0	(1)	0	0	3.380	3.409	MON	10	324	10/23/2018	05/20/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	4,453,885	100.7520	4,488,123	4,454,614	4,454,270	0	147	0	0	1.780	1.794	MON	2,423	79,292	02/11/2020	12/22/2025
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	2,543,183	100.2890	2,531,611	2,524,326	2,527,608	0	(6,176)	0	0	2.980	2.485	MON	2,299	75,225	08/19/2019	10/20/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	10,295,501	99.7970	10,252,524	10,273,408	10,282,060	0	(6,328)	0	0	2.290	2.159	MON	7,189	235,261	01/29/2020	02/20/2025
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	7,848,216	100.7600	7,909,141	7,849,461	7,848,899	0	217	0	0	2.060	2.076	MON	4,941	161,699	10/22/2019	05/20/2025
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	32,761,371	99.7340	32,680,173	32,767,226	32,763,993	0	1,969	0	0	0.610	0.619	MON	6,107	199,880	09/23/2020	07/20/2026
30258H-A*-9	FNBM LLC Sr. Secured				1.F PL	6,024,207	102.8310	5,892,892	5,730,663	6,000,618	0	(23,589)	0	0	3.350	2.038	MON	15,998	65,059	08/31/2021	10/09/2025
30284@-AN-2	FNBM LLC Senior Secured				1.F PL	155,917,186	100.4120	155,939,676	155,300,000	155,142,612	0	(299,296)	0	0	4.250	4.062	MON	568,355	6,691,920	05/01/2019	02/24/2022
30284@-AS-1	FNBM LLC Senior Secured Note				1.F PL	6,124,657	104.5240	6,012,337	5,752,105	6,063,279	0	(61,378)	0	0	4.730	1.514	MON	23,429	92,203	08/31/2021	09/18/2023
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED			4	1.A FE	2,312,510	100.5810	2,326,465	2,313,018	2,312,857	0	42	0	0	2.640	2.663	MON	2,714	61,064	04/30/2019	12/15/2023
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A				1.D	927,295	100.9170	926,820	918,394	919,101	0	(1,740)	0	0	5.470	5.094	JJ	24,979	50,236	06/01/2017	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev				1.D	863,388	101.5760	868,536	855,056	856,213	0	(1,357)	0	0	5.470	5.096	JJ	23,256	46,772	06/01/2017	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D				1.C	3,385,694	109.8660	3,719,743	3,385,694	3,385,694	0	0	0	0	5.960	5.958	MN	25,784	201,787	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D				1.C	335,764	109.8290	368,768	335,764	335,764	0	0	0	0	5.960	5.958	MN	2,557	20,012	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D				1.C	2,115,052	109.8730	2,323,878	2,115,052	2,115,052	0	0	0	0	5.960	5.958	MN	16,107	126,057	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D				1.C	862,722	109.9200	948,306	862,722	862,722	0	0	0	0	5.960	5.958	MN	6,570	51,418	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D				1.C	1,148,060	109.8700	1,261,373	1,148,060	1,148,060	0	0	0	0	5.960	5.958	MN	8,743	68,424	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb				1.C	1,003,254	109.8920	1,102,497	1,003,254	1,003,254	0	0	0	0	5.960	5.960	MN	7,640	59,794	12/13/2007	12/13/2027
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note				4.B	28,179,274	108.1590	30,478,430	28,179,274	28,179,274	0	0	0	0	5.750	5.750	JD	4,501	1,620,308	12/14/2012	06/30/2035
34490@-AD-6	Football Club Term Notes 2020 Sr. Secure				1.F FE	17,000,000	107.3870	18,255,753	17,000,000	17,000,000	0	0	0	0	3.330	3.330	OCT	138,380	573,963	08/20/2020	10/05/2032
34490@-AF-1	Football Club Term Notes 2020 Sr. Secure				1.F FE	1,025,000	112.2850	1,150,925	1,025,000	1,025,000	0	0	0	0	3.850	3.850	OCT	9,646	40,011	08/20/2020	10/05/2040
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1.A FE	8,298,808	100.5090	8,342,223	8,300,000	8,299,905	0	409	0	0	2.840	2.862	MON	10,476	235,720	04/02/2019	03/15/2024
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1.A FE	12,099,445	101.1900	12,244,017	12,100,000	12,099,859	0	186	0	0	2.230	2.242	MON	11,992	269,830	09/17/2019	09/15/2024
34528Q-HQ-0	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1.A FE	26,991,306	98.4600	26,584,203	27,000,000	26,993,497	0	1,709	0	0	1.060	1.069	MON	12,720	286,200	09/15/2020	09/15/2027
34531F-AA-1	FORD AUTO ASSET BACKED				1.A FE	20,391,121	100.2730	20,490,687	20,435,000	20,417,625	0	8,705	0	0	2.620	2.686	MON	23,795	535,397	05/30/2019	08/15/2028
34531X-AB-0	FORD FOUNDATION CORPORATE			2	1.A FE	2,000,000	97.5880	1,951,760	2,000,000	2,000,000	0	0	0	0	2.415	2.415	JD	4,025	48,300	06/19/2020	06/01/2050
34532J-AA-2	FORD AUTO ASSET BACKED			4	1.A FE	44,585,563	97.9930	43,704,704	44,600,000	44,589,022	0	2,820	0	0	1.060	1.069	MON	21,012	472,757	10/06/2020	04/15/2033
34532R-AA-4	FORD AUTO ASSET BACKED			4	1.A FE	44,284,446	105.3520	46,671,140	44,300,000	44,292,713	0	2,215	0	0	3.190	3.217	MON	62,808	1,413,171	01/23/2018	07/15/2031
36255J-AD-6	G&M FINANCE LTD ASSET BACKED			4	1.A FE	833,929	100.2240	835,994	834,124	834,056	0	9	0	0	3.020	3.047	MON	1,050	25,191	07/11/2018	05/16/2023
000000-00-0	GS Hahnes NMTC Investment Fund Leverage				5.B GI	1,509,476	100.3110	1,530,228	1,525,486	1,522,653	0	4,705	0	0	4.750	5.017	MJSD	201	70,386	04/16/2021	05/12/2022
372546-AT-8	GEORGE WASHINGTON UNIVERSITY CORPORATE				1.E FE	508,669	127.5500	627,546	492,000	506,399	0	(379)	0	0	4.300	4.100	MS	6,229	21,156	04/27/2015	09/15/2044
37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE			2	1.G FE	40,560,000	143.6970	58,283,503	40,560,000	40,560,000	0	0	0	0	5.215	5.215	AO	528,801	2,115,204	01/09/2019	10/01/2118
37310P-AD-3	GEORGETOWN UNIVERSITY CORPORATE				1.G FE	24,000,000	100.8440	24,202,560	24,000,000	24,000,000	0	0	0	0	2.943	2.943	AO	176,580	706,320	02/19/2020	04/01/2050
37459*-AA-6	Giants Training Facility LLC Senior Secu				2.C PL	5,154,957	124.4370	6,414,696	5,154,957	5,154,957	0	0	0	0	7.150	7.151	JD	30,715	368,579	02/23/2011	12/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37459*-AB-4	Giants Training Facility LLC Senior Secu				2.C PL	5,154,957	124.4370	6,414,696	5,154,957	5,154,957	0	0	0	0	7.150	7.151	JD	30,715	368,579	02/23/2011	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note				2.B PL	33,180,830	138.3760	45,914,206	33,180,830	33,180,830	0	0	0	0	7.100	7.101	AO	588,960	2,355,839	06/30/2010	04/01/2040
38013F-AD-3	G&M FINANCE LTD ASSET BACKED			4	1.A FE	2,985,662	100.5550	3,002,699	2,986,135	2,985,908	0	24	0	0	3.210	3.236	MON	3,994	95,855	10/02/2018	10/16/2023
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec				2.C PL	13,164,889	100.2690	13,200,254	13,164,889	13,164,889	0	0	0	0	4.590	4.616	FMAN	55,391	604,268	06/04/2014	01/31/2022
404498-BV-4	Habitat Humanity Intl Secured Note				5.B GI	623,728	99.8810	628,935	629,681	623,562	0	753	0	0	4.250	4.543	MJSD	74	26,761	06/01/2018	07/10/2028
000000-00-0	Habitat Humanity Intl Senior Note				5.B GI	501,311	99.8990	512,397	512,916	503,711	0	(162)	0	0	4.250	4.716	JAJO	4,905	21,799	06/26/2018	01/10/2029
000000-00-0	Habitat Humanity Intl Secured Note				5.B GI	927,167	99.8600	960,089	961,437	928,593	0	(5,424)	0	0	4.500	5.591	JAJO	9,735	32,449	12/21/2018	07/10/2029
404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE			2	1.D FE	1,387,456	133.7370	1,872,318	1,400,000	1,388,216	0	132	0	0	4.500	4.548	JJ	31,500	63,000	04/06/2017	07/01/2057
42806M-AE-9	HERTZ RENTAL CARS ASSET BACKED			4	1.A FE	1,099,829	98.4990	1,083,485	1,100,000	1,099,840	0	11	0	0	1.680	1.688	MON	308	9,035	06/24/2021	12/27/2027
43813R-AC-1	HONDA_AUTO ASSET BACKED			4	1.A FE	18,954,047	100.7130	19,092,901	18,957,763	18,956,453	0	1,259	0	0	1.610	1.623	MON	8,478	305,220	02/19/2020	04/22/2024
43815M-AC-0	HONDA_AUTO ASSET BACKED			4	1.A FE	2,285,543	100.7910	2,271,755	2,253,935	2,259,256	0	(7,727)	0	0	2.520	1.875	MON	1,578	56,799	08/20/2019	06/21/2023
44891P-AB-0	HYUNDAI AUTO ASSET BACKED			4	1.A FE	3,066,285	100.0010	3,066,544	3,066,510	3,066,456	0	126	0	0	0.360	0.367	MON	491	11,039	09/18/2020	01/17/2023
450636-AC-9	ITR CONCESSION CO LLC CORPORATE			2	2.B FE	16,788,505	113.4850	18,951,995	16,700,000	16,769,231	0	(3,760)	0	0	5.183	5.138	JJ	399,120	865,561	04/01/2016	07/15/2035
450636-AD-7	ITR CONCESSION CO LLC CORPORATE			2	2.B FE	34,000,000	115.5970	39,302,980	34,000,000	34,000,000	0	0	0	0	5.283	5.283	JJ	828,257	1,796,220	07/16/2015	07/15/2040
45174X-AA-0	IHC HEALTH SERVICES INC CORPORATE			2	1.B FE	2,748,912	125.3910	2,677,098	2,135,000	2,730,579	0	(13,030)	0	0	4.131	2.637	MN	11,270	73,738	07/23/2021	05/15/2048
453268-AB-6	Inclusiv Secondary Capital Fun Subordina				3.B IF	4,953,313	93.3670	5,063,389	5,423,077	4,965,641	0	11,824	0	0	4.070	5.482	JAJO	56,412	36,481	12/20/2021	12/20/2030
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE			2	1.C FE	28,664,801	121.4290	31,802,255	26,190,000	28,631,713	0	(30,259)	0	0	3.970	3.407	MN	173,291	838,067	12/03/2021	11/01/2048
455170-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE			2	1.C FE	4,745,000	101.1370	4,798,951	4,745,000	4,745,000	0	0	0	0	2.852	2.852	MN	22,555	45,109	06/24/2021	11/01/2051
45686X-CE-1	INGERSOLL RAND NOTES				2.B FE	685,000	120.2000	823,370	685,000	685,000	0	0	0	0	6.230	6.229	MN	5,453	42,676	11/14/1997	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2.B FE	685,000	119.2530	816,883	685,000	685,000	0	0	0	0	6.015	6.015	FA	15,565	41,203	11/21/1997	02/15/2028
458340-AA-7	INTEGRIS BAPTIST OG CORPORATE			2	1.G FE	8,000,000	114.7840	9,182,720	8,000,000	8,000,000	0	0	0	0	3.875	3.875	FA	117,111	260,056	10/08/2020	08/15/2050
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE				1.D FE	2,945,249	119.9700	3,534,316	2,946,000	2,946,251	0	(130)	0	0	3.837	3.832	MN	14,444	113,038	01/23/2020	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU				1.C FE	16,932,206	132.6820	18,701,528	14,095,000	16,850,883	0	(63,207)	0	0	4.083	3.033	JJ	287,749	575,499	09/14/2020	07/01/2053
478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE				1.C FE	6,000,000	119.4880	7,169,280	6,000,000	6,000,000	0	0	0	0	3.753	3.753	JJ	112,590	225,180	02/10/2015	07/01/2045
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE				1.D FE	13,330,367	132.0210	15,969,260	12,096,000	13,173,837	0	(33,206)	0	0	4.875	4.216	AO	147,420	589,680	12/02/2016	04/01/2042
48305Q-AC-7	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	11,104,205	106.6290	11,835,819	11,100,000	11,101,990	0	(414)	0	0	3.150	3.145	MN	58,275	349,650	04/27/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	8,355,341	124.0800	10,428,924	8,405,000	8,359,183	0	986	0	0	4.150	4.185	MN	58,135	348,808	04/27/2017	05/01/2047
48305Q-AG-8	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	7,500,000	103.2810	7,746,075	7,500,000	7,500,000	0	0	0	0	3.002	3.002	JD	18,763	103,819	06/08/2021	06/01/2051
50246*-AC-3	LVNV Funding LLC Senior Secured				1.G PL	84,259,056	102.4750	85,564,600	83,498,107	84,093,989	0	(165,067)	0	0	4.250	3.658	MON	9,857	3,018,523	09/01/2021	03/15/2023
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	2,568,295	100.7570	2,588,207	2,568,774	2,568,468	0	98	0	0	2.770	2.791	MON	1,186	70,709	07/26/2017	08/25/2042
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1.A FE	1,520,003	100.9690	1,534,746	1,520,018	1,520,108	0	(12)	0	0	2.340	2.348	MON	593	35,569	07/19/2019	10/25/2048
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1.A FE	4,237,790	100.8270	4,272,963	4,237,898	4,237,823	0	12	0	0	2.730	2.745	MON	1,928	115,695	07/19/2019	10/25/2048
525555-AB-4	STANFORD UNIVERSITY CORPORATE				1.A FE	66,257,720	111.9380	82,834,120	74,000,000	72,703,462	0	548,254	0	0	6.875	7.796	FA	2,119,792	5,087,500	02/28/1995	02/01/2024
56081#-AQ-3	Major League Baseball Trust Senior Secur				1.F FE	1,000,000	104.5650	1,045,648	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	33,100	05/10/2013	12/10/2025
56081#-AT-7	Major League Baseball Trust Senior Note				1.F FE	6,500,000	107.8230	7,008,482	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	272,350	09/10/2013	12/10/2025
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le				5.B GI	1,765,135	100.5570	2,136,833	2,125,000	2,077,134	0	58,124	0	0	5.000	8.821	JAJO	26,563	106,250	01/30/2015	09/01/2022
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE				1.A FE	5,030,843	178.0170	7,733,058	4,344,000	5,025,931	0	(695)	0	0	5.600	4.826	JJ	121,632	243,264	07/26/2013	07/01/2111
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE				1.A FE	28,178,931	151.0360	41,633,073	27,565,000	28,176,593	0	(531)	0	0	4.678	4.575	JJ	644,745	1,289,491	08/24/2018	07/01/2114
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE				1.A FE	21,397,153	125.9760	26,744,705	21,230,000	21,396,049	0	(179)	0	0	3.885	3.854	JJ	412,393	824,786	07/27/2016	07/01/2116
575718-AG-6	MASS INSTITUTE OF TECH CORPORATE			2	1.A FE	28,717,575	110.5050	28,599,799	25,881,000	28,682,425	0	(31,461)	0	0	2.989	2.452	JJ	386,792	41,278	07/27/2021	07/01/2050
575718-AH-4	MASS INSTITUTE OF TECH CORPORATE			2	1.A FE	54,770,000	95.9630	52,558,935	54,770,000	54,770,000	0	0	0	0	2.294	2.294	JJ	628,212	1,256,424	04/30/2020	07/01/2051
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1.A FE	4,961,899	212.7080	7,938,263	3,732,000	4,952,225	0	(1,161)	0	0	7.250	5.438	MN	45,095	270,570	11/18/2015	11/02/2096
578454-AB-6	MAYO CLINIC CORP				1.C FE	5,706,000	116.3610	6,639,559	5,706,000	5,706,000	0	0	0	0	3.774	3.774	MN	27,516	215,344	08/23/2012	11/15/2043
578454-AC-4	MAYO CLINIC CORP				1.C FE	20,264,836	121.5900	24,637,782	20,263,000	20,264,598	0	(28)	0	0	4.000	3.999	MN	103,566	810,520	08/30/2018	11/15/2047
578454-AD-2	MAYO CLINIC CORPORATE				1.C FE	16,045,000	127.3550	20,434,110	16,045,000	16,045,000	0	0	0	0	4.128	4.127	MN	84,632	662,338	03/10/2016	11/15/2052
578454-AF-7	MAYO CLINIC CORPORATE			2	1.C FE	5,852,101	106.8080	5,660,824	5,300,000	5,848,932	0	(3,169)	0	0	3.196	2.759	MN	21,644	105,397	07/26/2021	11/15/2061
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	21,512,190	133.6500	22,556,111	16,877,000	21,304,243	0	(89,726)	0	0	5.000	3.201	JJ	421,925	493,850	09/14/2021	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	2,992,082	126.0790	3,810,107	3,022,000	2,995,139	0	426	0	0	4.125	4.177	JJ	62,329	124,658	04/27/2015	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	3,138,566	128.5510	4,049,357	3,150,000	3,139,323	0	143	0	0	4.200	4.219	JJ	66,150	132,300	02/04/2015	07/01/2055
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCE CORPORATE			2	1.D FE	7,978,390	102.5680	7,836,195	7,640,000	7,966,492	0	(8,147)	0	0	2.955	2.730	JJ	112,881	235,169	07/07/2020	01/01/2050
591539-AA-9	HOUSTON METHODIST CORPORATE			2	1.C FE	40,546,117	97.4940	39,592,313	40,610,000	40,546,610	0	1,295	0	0	2.705	2.712	JD	91,542	1,098,501	11/10/2020	12/01/2050
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE				1.A FE	2,640,186	114.8550	3,135,542	2,730,000	2,648,613	0	2,143	0	0	3.400	3.588	JJ	46,410	92,820	01/22/2018	07/01/2045
597861-AA-1	MIDMICHIGAN HEALTH CORPORATE			2	1.E FE	11,350,000	106.5540	12,093,879	11,350,000	11,350,000	0	0	0	0	3.409	3.409	JD	32,243	386,922	10/22/2020	06/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60644*-AA-4	MIST Investment Fund LLC Note				6. *	3,239,159	145.9040	5,836,160	4,000,000	3,548,100	223,197	0	0	0	9.000	12.196	JAJO	0	0	07/26/2011	01/26/2022
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	6,698,781	104.6770	7,013,330	6,700,000	6,699,315	0	136	0	0	3.610	3.640	MON	14,109	241,870	05/22/2018	03/10/2042
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	6,435,426	99.9280	6,431,474	6,436,101	6,435,893	0	341	0	0	0.380	0.387	MON	1,155	24,457	09/10/2020	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	9,499,864	98.9910	9,404,183	9,500,000	9,499,895	0	23	0	0	0.490	0.491	MON	2,198	46,550	09/10/2020	08/14/2025
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De				5.B GI	24,165,377	100.9400	24,354,841	24,128,125	23,326,140	0	(835,568)	0	0	5.190	4.318	MON	104,354	1,252,250	05/31/2018	09/01/2044
62952E-AA-5	NYU Hospitals Center CORPORATE				1.G FE	4,703,519	121.1650	5,694,755	4,700,000	4,703,083	0	(91)	0	0	4.428	4.423	JJ	104,058	208,116	02/18/2015	07/01/2042
62952E-AB-3	NYU Hospitals Center CORP				1.G FE	3,208,812	143.6550	3,849,954	2,680,000	3,134,660	0	(12,330)	0	0	5.750	4.509	JJ	77,050	154,100	04/27/2015	07/01/2043
62952E-AC-1	NYU Hospitals Center CORPORATE				1.G FE	5,639,145	126.6040	7,280,996	5,751,000	5,652,563	0	2,321	0	0	4.784	4.910	JJ	137,564	275,128	06/11/2015	07/01/2044
62952E-AE-7	NYU Hospitals Center CORPORATE			2	1.G FE	2,710,000	118.6970	3,216,689	2,710,000	2,710,000	0	0	0	0	4.368	4.368	JJ	59,186	118,373	05/23/2017	07/01/2047
63941B-AB-1	Navient Student Loan Trust ASSET BACKED			4	1.A FE	1,429,006	102.0640	1,459,147	1,429,641	1,429,152	0	(8)	0	0	3.420	3.456	MON	2,173	48,894	02/11/2019	01/15/2043
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	12,941,348	100.8310	13,053,539	12,945,936	12,942,487	0	255	0	0	2.640	2.662	MON	15,190	341,773	07/23/2019	05/15/2068
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	3,129,307	99.5260	3,115,060	3,129,893	3,129,106	0	(212)	0	0	1.170	1.179	MON	1,628	36,620	09/01/2020	09/16/2069
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK			4	1.A FE	3,524,306	99.7540	3,515,917	3,524,574	3,524,197	0	(78)	0	0	1.220	1.226	MON	1,911	43,000	07/20/2020	07/15/2069
63942B-AA-2	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	1,831,075	98.7370	1,808,204	1,831,341	1,831,036	0	(39)	0	0	0.840	0.845	MON	684	13,546	01/19/2021	05/15/2069
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	20,893,197	122.4920	27,193,224	22,200,000	21,048,456	0	26,171	0	0	4.024	4.373	FA	372,220	893,328	05/05/2016	08/01/2045
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	11,807,689	110.4720	12,278,963	11,115,000	11,742,673	0	(33,680)	0	0	3.563	3.079	FA	165,011	396,027	01/15/2020	08/01/2036
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	26,321,778	130.1040	33,228,562	25,540,000	26,271,720	0	(9,963)	0	0	4.063	3.911	FA	432,371	1,037,690	06/22/2016	08/01/2056
649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	12,479,251	140.0700	17,480,736	12,480,000	12,479,506	0	0	0	0	4.763	4.763	FA	247,676	594,422	06/21/2016	08/01/2116
649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	39,517,060	121.6280	48,044,276	39,501,000	39,516,881	0	(14)	0	0	3.954	3.952	FA	650,779	1,561,870	10/22/2019	08/01/2119
649322-AG-9	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	6,000,000	95.7950	5,747,700	6,000,000	6,000,000	0	0	0	0	1.651	1.651	FA	41,275	94,107	08/12/2020	08/01/2030
649322-AJ-3	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	20,000,000	95.7980	19,159,600	20,000,000	20,000,000	0	0	0	0	2.606	2.606	FA	217,167	495,140	08/12/2020	08/01/2060
653240-AA-9	Newtown Credit Les Level-Debt				1.D	1,383,048	102.7040	1,370,414	1,334,328	1,372,787	0	(10,261)	0	0	6.082	1.268	MON	3,607	27,051	09/01/2021	05/15/2023
65479G-AD-1	NISSAN AUTO ASSET BACKED			4	1.A FE	1,163,494	100.2060	1,165,927	1,163,531	1,163,404	0	(83)	0	0	3.060	3.079	MON	1,582	35,604	07/17/2018	03/15/2023
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease				1.G	13,982,051	113.2230	15,830,942	13,982,051	13,982,051	0	0	0	0	6.010	6.008	JD	2,334	840,321	11/15/2007	12/31/2028
662352-AB-9	Northwell Health CORPORATE				1.G FE	290,601	146.1210	336,078	230,000	282,382	0	(1,389)	0	0	6.150	4.500	MN	2,358	14,145	04/27/2015	11/01/2043
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA CORPORATE			2	1.C FE	16,166,744	96.0040	15,556,488	16,204,000	16,166,398	0	(346)	0	0	2.633	2.645	JJ	157,624	0	12/02/2021	07/15/2051
668444-AC-6	NORTHWESTERN UNIVERSITY CORPORATE				1.B FE	602,798	130.2880	680,103	522,000	588,272	0	(2,409)	0	0	4.643	3.699	JD	2,020	24,236	04/27/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY CORPORATE				1.B FE	7,000,000	121.9820	8,538,740	7,000,000	7,000,000	0	0	0	0	3.868	3.868	JD	22,563	270,760	04/29/2015	12/01/2048
668444-AQ-5	NORTHWESTERN UNIVERSITY CORPORATE			2	1.B FE	12,744,826	124.8160	15,789,224	12,650,000	12,741,112	0	(1,287)	0	0	3.662	3.625	JD	38,604	463,243	10/05/2017	12/01/2057
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1.D FE	16,334,858	119.1750	20,214,464	16,962,000	16,432,615	0	13,540	0	0	4.371	4.597	MN	123,568	741,409	04/27/2015	11/01/2043
66988A-AG-9	NOVANT HEALTH INC CORPORATE			2	1.D FE	20,000,000	101.0470	20,209,400	20,000,000	20,000,000	0	0	0	0	2.637	2.637	MN	87,900	287,140	04/08/2021	11/01/2036
66988A-AH-7	NOVANT HEALTH INC CORPORATE			2	1.D FE	9,390,040	105.4390	9,911,266	9,400,000	9,390,131	0	91	0	0	3.168	3.173	MN	49,632	162,131	04/09/2021	11/01/2051
66988A-AJ-3	NOVANT HEALTH INC CORPORATE			2	1.D FE	7,440,000	108.1270	8,044,649	7,440,000	7,440,000	0	0	0	0	3.318	3.318	MN	41,143	134,401	04/08/2021	11/01/2061
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in				2.C	20,083,845	117.7200	23,544,097	20,000,000	20,060,741	0	(4,534)	0	0	5.650	5.649	MJSD	3,139	1,130,000	03/15/2016	02/12/2038
000000-00-0	155 Washington Street Senior Note				2.C Z	1,249,731	100.0360	1,250,444	1,250,000	1,249,699	0	(21)	0	0	5.000	5.033	FMAN	10,417	54,340	12/18/2020	08/01/2047
67555J-AA-4	OCHSNER LSU HEALTH SYSTEM OF N CORPORATE			2	2.B FE	4,925,000	98.0360	4,828,273	4,925,000	4,925,000	0	0	0	0	2.510	2.510	MN	15,796	37,085	07/20/2021	05/15/2031
67777J-AK-4	OHIOHEALTH CORP CORPORATE			2	1.B FE	43,408,573	104.5510	43,691,863	41,790,000	43,348,662	0	(45,111)	0	0	3.042	2.824	MN	162,438	1,256,878	07/23/2021	11/15/2050
686514-AG-5	ORLANDO HEALTH OBLIGATED GROUP CORPORATE			2	1.F FE	5,000,000	123.2960	6,164,800	5,000,000	5,000,000	0	0	0	0	4.461	4.461	AO	55,763	223,050	01/30/2019	10/01/2049
686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE			2	1.F FE	17,649,535	104.4280	17,990,856	17,228,000	17,642,796	0	(5,576)	0	0	3.327	3.196	AO	143,294	499,075	12/02/2021	10/01/2050
70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORPORATE			2	1.D FE	20,000,000	109.5320	21,906,400	20,000,000	20,000,000	0	0	0	0	3.342	3.342	JJ	334,200	668,400	01/22/2020	07/01/2060
70462G-AA-6	PEACEHEALTH CORPORATE			2	1.F FE	4,729,995	133.2500	5,996,250	4,500,000	4,718,032	0	(4,272)	0	0	4.787	4.472	MN	27,525	215,415	01/10/2019	11/15/2048
70462G-AB-4	PEACEHEALTH CORPORATE			2	1.F FE	3,700,117	99.5070	3,659,867	3,678,000	3,694,621	0	(4,461)	0	0	1.375	1.247	MN	6,462	50,573	10/07/2020	11/15/2025
70462G-AC-2	PEACEHEALTH CORPORATE			2	1.F FE	36,630,475	103.6920	37,573,833	36,236,000	36,620,455	0	(8,394)	0	0	3.218	3.161	MN	148,998	1,166,074	11/16/2020	11/15/2050
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	1,675,917	143.2150	1,818,831	1,270,000	1,616,306	0	(15,038)	0	0	5.625	3.465	AO	17,859	71,438	10/24/2017	10/01/2038
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1.A FE	6,702,387	156.9860	8,869,709	5,650,000	6,447,522	0	(28,449)	0	0	6.500	5.237	JJ	169,343	367,250	05/12/2010	01/15/2039
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	14,552,520	136.6380	16,396,560	12,000,000	13,985,427	0	(72,503)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	140,000	112.8370	157,972	140,000	140,000	0	0	0	0	3.529	3.529	AO	1,235	4,941	04/29/2013	10/01/2031
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1.A FE	4,457,692	117.4570	5,881,072	5,007,000	4,588,488	0	18,157	0	0	3.619	4.358	AO	45,301	181,203	04/27/2015	10/01/2037
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp			2	1.A FE	5,263,237	115.4940	6,727,526	5,825,000	5,287,132	0	7,471	0	0	3.300	3.781	JJ	88,637	192,225	08/31/2018	07/15/2056
740816-AP-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE			2	1.A FE	48,687,623	101.1990	47,431,971	46,870,000	48,613,954	0	(43,480)	0	0	2.517	2.336	AO	249,052	1,179,718	04/24/2020	10/15/2050
74929#-AA-7	RBH Investor II, LLC Leveraged Loan				5.B GI	2,444,737	98.5370	3,173,667	3,220,800	3,220,800	0	111,703	0	0	5.500	10.462	MJSD	0	134,334	09/30/2014	09/30/2021
75063M-AA-5	AT&T PARADYNE CORP CORPORATE			2	1.D FE	13,750,000	108.2450	14,883,688	13,750,000	13,750,000	0	0	0	0	3.154	3.154	FA	163,833	104,805	05/11/2021	08/15/2051
75526#-AD-5	RE Gillespie 1, LLC Senior Note				2.B PL	9,880,098	120.3080	11,886,548	9,880,098	9,880,098	0	0	0	0	5.650	5.688	MJSD	1,551	558,226	01/10/2014	12/31/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr				2.C PL	2,500,860	104.5810	2,615,421	2,500,860	2,500,860	0	0	0	0	4.600	4.626	MJSD	320	115,040	03/26/2014	12/31/2024
75527#-AD-6	RE Rosamond One, LLC Senior Secured Term			4	2.A PL	314,639	100.0000	314,639	314,639	314,639	0	0	0	0	4.056	4.420	MJSD	35	6,433	09/01/2021	12/31/2024
75527#-AE-4	RE Rosamond One, LLC Senior Note in a Pr				2.A PL	3,044,028	105.0960	3,199,141	3,044,028	3,044,028	0	0	0	0	4.600	4.626	MJSD	389	140,025	03/26/2014	12/31/2024
75527#-AF-1	RE Rosamond One, LLC Senior Note in a Pr				2.A PL	5,804,500	127.7220	7,413,596	5,804,500	5,804,500	0	0	0	0	6.100	6.147	MJSD	984	354,075	03/26/2014	12/30/2038
75528#-AD-5	RE Columbia 3, LLC Senior Note				2.C PL	5,202,000	116.8410	6,078,082	5,202,000	5,202,000	0	0	0	0	5.700	5.741	MJSD	824	296,514	01/23/2014	01/03/2034
75529#-AE-2	RE Rio Grande LLC Sr. Note in a Project				2.C PL	1,224,240	103.5620	1,267,845	1,224,240	1,224,240	0	0	0	0	4.400	4.422	MJSD	150	53,867	01/22/2014	07/01/2024
75914#-AA-3	Regulus Solar, LLC Senior Note in a Proj				2.C	29,200,000	117.7260	34,376,048	29,200,000	29,200,000	0	0	0	0	5.800	5.843	MJSD	4,704	1,693,600	11/25/2014	11/27/2034
77310V-AA-2	ROCKEFELLER FOUNDATION CORPORATE			2	1.A FE	7,200,000	99.0890	7,134,408	7,200,000	7,200,000	0	0	0	0	2.492	2.492	AO	44,856	172,446	10/08/2020	10/01/2050
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE			2	1.D FE	2,463,856	118.7920	2,885,458	2,429,000	2,459,950	0	(797)	0	0	3.949	3.866	JJ	47,961	95,921	10/20/2016	07/01/2046
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.B FE	45,397,266	99.6920	50,095,416	50,250,000	47,679,427	0	215,421	0	0	0.874	1.384	JAJO	82,946	474,232	12/03/2010	07/25/2039
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	9,202,451	102.4410	9,428,289	9,203,638	9,202,637	0	(28)	0	0	3.690	3.720	MON	15,094	339,614	01/18/2019	06/15/2048
80286K-AB-8	SANTANDER AUTO ASSET BACKED			4	1.A FE	1,157,147	100.0880	1,158,235	1,157,212	1,157,158	0	(4)	0	0	1.690	1.698	MON	598	19,557	02/11/2020	01/20/2023
80286R-AB-3	SANTANDER AUTO ASSET BACKED			4	1.A FE	23,432,376	99.9500	23,422,791	23,434,595	23,433,479	0	881	0	0	0.420	0.427	MON	3,007	98,425	10/20/2020	11/20/2023
81989Z-AL-4	SHARP HEALTHCARE CORPORATE			2	1.D FE	52,251,767	96.3090	50,335,899	52,265,000	52,251,873	0	105	0	0	2.680	2.681	FA	583,626	1,142,908	08/18/2021	08/01/2050
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged				1.G	6,289,417	105.5230	6,611,401	6,265,369	6,270,456	0	(1,494)	0	0	5.060	5.009	JD	14,090	317,028	06/09/2010	12/15/2024
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	18,914,776	98.0880	22,625,830	23,066,800	21,371,133	0	97,084	0	0	0.284	1.480	JAJO	12,369	80,086	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	49,846,708	99.9140	57,156,581	57,205,664	54,044,742	0	178,521	0	0	0.874	1.789	JAJO	94,427	539,876	04/01/2016	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	85,089,717	99.6060	97,187,913	97,572,563	92,267,666	0	299,443	0	0	0.874	1.773	JAJO	161,059	920,837	04/01/2016	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			4	1.A FE	66,939,938	101.9610	68,252,329	66,939,938	66,939,938	0	0	0	0	1.252	1.257	MON	11,639	847,677	02/25/2011	10/25/2034
83362*-AA-6	Social Finance Career Imp Bond Promissor				5.B	1,907,304	53.7340	1,024,867	1,907,304	1,907,304	0	0	0	0	6.000	5.965	JAJO	318	84,272	06/01/2021	01/15/2027
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	26,394,241	101.2260	26,725,125	26,401,498	26,396,193	0	956	0	0	2.370	2.387	MON	27,810	625,716	08/06/2019	11/16/2048
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	10,520,167	102.0490	10,736,335	10,520,759	10,520,183	0	(34)	0	0	3.090	3.110	MON	14,449	325,092	03/26/2019	08/17/2048
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			4	1.A FE	11,245,119	101.0670	11,714,739	11,591,039	11,501,346	0	24,995	0	0	1.174	1.402	JAJO	25,701	144,549	11/19/2010	10/27/2036
842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE			2	1.C FE	35,603,140	127.7420	45,348,410	35,500,000	35,592,812	0	(2,191)	0	0	4.857	4.838	JJ	795,064	1,724,235	09/17/2015	07/15/2045
85434V-AA-6	STANFORD HEALTH CARE CORPORATE			2	1.D FE	3,096,033	119.1620	3,694,022	3,100,000	3,096,128	0	80	0	0	3.795	3.802	MN	15,032	117,645	01/10/2018	11/15/2048
85434V-AC-2	STANFORD HEALTH CARE CORPORATE			2	1.D FE	4,090,000	104.7470	4,284,152	4,090,000	4,090,000	0	0	0	0	3.027	3.027	FA	46,771	36,110	04/21/2021	08/15/2051
85440K-AA-2	STANFORD UNIVERSITY CORPORATE			2	1.A FE	4,129,917	121.3890	5,013,366	4,130,000	4,129,849	0	0	0	0	3.647	3.647	MN	25,104	150,621	04/04/2017	05/01/2048
85440K-AD-6	STANFORD UNIVERSITY CORPORATE			2	1.A FE	10,000,000	97.7250	9,772,500	10,000,000	10,000,000	0	0	0	0	2.413	2.413	JD	20,108	241,300	05/28/2020	06/01/2050
86944B-AF-0	SUTTER HEALTH CORPORATE			2	1.F FE	1,250,000	99.6370	1,245,463	1,250,000	1,250,000	0	0	0	0	1.321	1.321	FA	6,238	13,118	10/22/2020	08/15/2025
87218#-AD-5	TA-High Desert, LLC Senior Note in a Pro				2.C	10,387,549	111.1540	11,546,185	10,387,549	10,387,549	0	0	0	0	5.150	5.183	MJSD	1,486	534,959	03/27/2013	03/31/2033
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3.C FE	10,560,275	106.7780	11,457,279	10,730,000	10,682,919	0	18,961	0	0	5.625	5.835	MS	201,188	603,563	05/28/2019	03/01/2024
882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE				1.C FE	16,383,238	133.1720	21,294,203	15,990,000	16,390,760	0	280	0	0	4.330	4.175	MN	88,469	630,665	12/02/2021	11/15/2055
882484-AC-2	TEXAS HEALTH RESOURCES CORPORATE			2	1.C FE	46,116,400	90.2690	42,561,834	47,150,000	46,132,354	0	15,954	0	0	2.328	2.428	MN	140,256	1,097,652	04/06/2021	11/15/2050
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop				1.B IF	4,777,825	99.4270	4,750,471	4,777,825	4,777,825	0	0	0	0	5.000	5.031	FMAN	39,815	238,891	09/05/2019	05/01/2049
89231A-AD-3	TOYOTA AUTO ASSET BACKED			4	1.A FE	406,497	100.1160	407,041	406,569	406,566	0	25	0	0	3.020	3.045	MON	546	12,278	08/14/2018	12/15/2022
89488#-AA-8	Trenton Biogas, LLC Promissory Note Tran				4.B YE	8,560,000	106.1390	9,085,490	8,560,000	8,560,000	0	0	0	0	4.000	4.019	JAJO	58,018	342,400	04/27/2020	07/31/2032
89488#-AB-6	Trenton Biogas, LLC Promissory Note Tran				4.B YE	12,840,000	95.0000	12,198,000	12,840,000	12,840,000	0	0	0	0	7.500	7.567	JAJO	163,175	963,000	04/27/2020	07/31/2032
896517-AA-7	TRINITY HEALTH CR GROUP CORPORATE				1.D FE	4,960,000	108.6400	5,388,544	4,960,000	4,960,000	0	0	0	0	3.434	3.434	JD	14,194	170,326	12/04/2019	12/01/2048
89837L-AF-2	PRINCETON UNIVERSITY CORPORATE			2	1.A FE	1,844,120	124.7890	2,215,005	1,775,000	1,838,557	0	(1,493)	0	0	3.840	3.624	JJ	34,080	68,160	01/18/2018	07/01/2048
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE CORPORATE				1.D FE	22,947,230	107.5750	22,661,750	21,066,000	22,893,478	0	(39,768)	0	0	3.129	2.702	JJ	329,578	659,155	08/18/2020	07/01/2052
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE			2	1.D FE	46,391,705	122.8120	56,026,834	45,620,000	46,347,745	0	(15,955)	0	0	4.061	3.962	AO	463,157	1,852,628	01/14/2019	10/01/2048
899043-AA-1	TUFTS UNIVERSITY MA CORP				1.D FE	147,594	152.1190	200,797	132,000	147,513	0	(13)	0	0	5.017	4.480	AO	1,398	6,622	04/27/2015	04/15/2112
90357#-BC-9	U.S. Bank Tr Natl Assn. Debt in a levera				1.C	2,160,768	105.2680	2,121,158	2,015,010	2,135,463	0	(25,305)	0	0	5.550	1.657	FA	46,597	0	09/01/2021	02/01/2025
90357#-BD-7	U.S. Bank Tr Natl Assn. Debt in a levera				1.C	3,252,061	105.2750	3,192,420	3,032,451	3,213,987	0	(38,075)	0	0	5.550	1.658	FA	70,125	0	09/01/2021	02/01/2025
903638-AB-6	USTA National Tennis Ctr Inc. Senior Not				1.G FE	16,558,870	106.5550	17,644,376	16,558,870	16,558,870	0	0	0	0	4.080	4.077	JJ	324,664	675,602	09/08/2014	09/08/2039
000000-00-0	Uncommon CP Lender II, LLC Promissory No				2.C Z	29,435,000	99.4580	29,275,587	29,435,000	29,435,000	0	0	0	0	5.000	4.896	JAJO	310,703	212,586	08/26/2021	06/10/2028
904328-AC-1	Uncommon NSA Lender VI, LLC Senior Note				2.C Z	24,954,265	101.1980	24,994,218	24,698,390	25,286,835	0	49,597	0	0	6.700	6.446	JAJO	344,748	1,626,973	10/29/2020	04/20/2041
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT				1.E FE	12,775,770	134.6440	16,157,280	12,000,000	12,469,116	0	(31,728)	0	0	5.900	5.413	MN	90,467	708,000	01/15/2009	11/15/2032
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F				1.D FE	13,671,996	118.1300	13,513,105	11,439,182	12,603,784	0	(70,697)	0	0	6.176	3.338	JJ	351,279	706,484	01/01/2013	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND				3.C FE	1,051,878	102.0680	1,022,505	1,001,788	1,005,745	0	(7,450)	0	0	6.636	5.589	JJ	33,055	67,498	11/01/2013	07/02/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC				1.F FE	4,293,394	103.8790	4,459,935	4,293,394	4,293,394	0	0	0	0	3.500	3.499	MS	50,090	150,269	01/31/2018	03/01/2030
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC				1.F FE	2,477,451	103.1580	2,555,688	2,477,451	2,477,451	0	0	0	0	3.450	3.449	JD	7,123	85,472	11/02/2015	12/01/2027
91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE				1.C FE	9,989,700	119.4080	11,940,800	10,000,000	9,993,336	0	559	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE			2	1.C FE	65,148,000	126.0550	82,187,860	65,200,000	65,149,916	0	748	0	0	4.003	4.007	AO	652,489	2,609,956	09/07/2018	10/01/2053
91481C-AA-8	UNIV OF PENNSYLVANIA CORP				1.B FE	22,374,625	152.5880	34,332,300	22,500,000	22,374,027	0	84	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE			2	1.B FE	29,785,448	117.3290	34,670,720	29,550,000	29,784,560	0	(285)	0	0	3.610	3.581	FA	402,996	1,066,755	08/02/2019	02/15/2119
91481C-AD-2	UNIV OF PENNSYLVANIA CORPORATE			2	1.B FE	58,440,206	96.0470	55,707,260	58,000,000	58,424,025	0	(10,556)	0	0	2.396	2.360	AO	347,420	1,389,680	07/14/2020	10/01/2050
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE				1.C FE	13,822,221	166.3220	17,904,563	10,765,000	13,797,206	0	(3,309)	0	0	5.250	4.071	AO	141,291	565,163	04/27/2015	10/01/2111
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	9,464,840	117.9840	11,090,496	9,400,000	9,460,507	0	(1,493)	0	0	3.841	3.800	AO	90,264	361,054	04/12/2017	10/01/2047
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	11,015,000	102.9310	11,337,850	11,015,000	11,015,000	0	0	0	0	3.226	3.226	AO	88,836	355,344	01/30/2020	10/01/2120
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	50,000,000	101.8030	50,901,500	50,000,000	50,000,000	0	0	0	0	2.805	2.805	AO	350,625	1,402,500	02/04/2020	10/01/2050
914886-AF-3	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	25,020,099	102.9320	25,635,215	24,905,000	25,018,980	0	(1,119)	0	0	2.945	2.921	AO	183,363	340,240	07/23/2021	10/01/2051
94949R-AS-6	WELLFLEET CLO LTD CLO			4	1.A FE	76,658,808	100.0020	76,660,333	76,658,808	76,658,808	0	0	0	0	1.042	1.145	JAJO	161,898	855,774	04/27/2018	04/20/2028
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a				2.B	420,003	105.2500	416,501	395,726	405,305	0	(3,477)	0	0	5.670	3.843	JJ	11,094	22,438	05/01/2018	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a				2.B	1,001,847	105.0140	992,177	944,807	966,736	0	(8,344)	0	0	5.670	3.833	JJ	26,488	53,746	05/01/2018	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a				2.B	276,007	107.4580	278,760	259,413	269,509	0	(887)	0	0	5.670	3.925	JJ	7,273	14,709	05/01/2018	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a				2.B	183,356	108.9740	188,873	173,320	182,174	0	1,403	0	0	5.670	3.931	JJ	4,859	9,827	05/01/2018	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a				2.B	203,074	107.6750	204,514	189,936	196,965	0	(1,371)	0	0	5.670	3.931	JJ	5,325	10,769	05/01/2018	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a				2.B	35,941	110.0570	39,555	35,941	35,941	0	0	0	0	5.670	5.669	JJ	1,008	2,038	12/21/2006	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a				2.B	116,845	113.6590	123,243	108,432	116,111	0	462	0	0	5.670	4.070	JJ	3,040	6,148	05/01/2018	07/03/2029
96926G-AA-1	RICE UNIV CORPORATE				1.A FE	24,910,680	140.1910	33,645,840	24,000,000	24,880,577	0	(9,763)	0	0	4.626	4.422	MN	141,864	1,110,240	09/11/2019	05/15/2063
96926G-AC-7	RICE UNIV CORPORATE				1.A FE	3,092,660	116.3360	3,373,744	2,900,000	3,084,289	0	(5,480)	0	0	3.574	3.179	MN	13,244	103,646	04/08/2020	05/15/2045
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER CORPORATE			2	1.E FE	10,549,929	128.2180	12,334,572	9,620,000	10,505,626	0	(18,723)	0	0	4.813	4.223	MS	154,337	463,011	01/09/2020	09/01/2048
97181#-KV-4	Wilmington Tr Company Debt in Leverage L				1.D	996,813	110.8500	1,086,387	980,056	988,958	0	907	0	0	5.360	5.103	JJ	26,120	52,531	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L				1.D	355,782	107.3180	378,162	352,374	353,814	0	136	0	0	4.920	4.770	JJ	8,620	17,334	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L				1.D	1,220,163	105.5070	1,276,539	1,209,914	1,212,338	0	(665)	0	0	4.920	4.799	JJ	29,599	59,559	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L				1.D	630,351	111.3660	690,280	619,829	625,806	0	694	0	0	5.360	5.100	JJ	16,519	33,223	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L				1.D	517,249	109.8680	558,517	508,353	512,629	0	300	0	0	5.360	5.092	JJ	13,548	27,248	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L				1.D	327,658	108.2520	348,397	321,837	324,104	0	111	0	0	5.380	5.104	JJ	8,609	17,315	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L				1.D	449,315	106.8990	475,569	444,875	446,695	0	218	0	0	4.920	4.764	JJ	10,883	21,893	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L				1.D	890,738	105.2920	930,211	883,459	885,086	0	(482)	0	0	4.920	4.804	JJ	21,612	43,415	06/09/2010	01/02/2026
97181#-LK-7	Wilmington Tr Company Debt in Leverage L				1.D	345,747	107.3810	368,389	343,068	344,107	0	25	0	0	4.920	4.808	JJ	8,393	16,876	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L				1.D	1,720,293	105.6700	1,802,983	1,706,234	1,709,655	0	(885)	0	0	4.920	4.804	JJ	41,740	83,966	06/09/2010	01/02/2026
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1.A FE	7,329,886	100.8000	7,390,080	7,331,408	7,330,872	0	96	0	0	3.330	3.360	MON	10,850	244,136	10/10/2018	04/15/2024
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1.A FE	4,304,095	100.5260	4,327,140	4,304,497	4,304,175	0	(104)	0	0	3.130	3.152	MON	5,988	134,731	07/24/2018	11/15/2023
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORPORATE			2	1.D FE	10,680,000	92.7540	9,906,127	10,680,000	10,680,000	0	0	0	0	2.496	2.496	JJ	133,286	231,770	08/11/2020	07/01/2050
98459L-AC-7	YALE UNIVERSITY CORPORATE			2	1.A FE	23,838,400	98.6940	22,699,620	23,000,000	23,807,353	0	(20,793)	0	0	2.402	2.232	AO	116,630	552,460	07/07/2020	04/15/2050
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		1.G FE	20,278,689	141.2750	25,182,269	17,825,000	19,188,539	0	(98,998)	0	0	7.250	6.194	AO	272,822	1,292,313	01/28/2010	10/15/2031
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu				2.C YE	45,391,413	119.0680	43,639,060	36,650,437	36,650,437	0	0	0	312,133	6.300	6.349	MJSD	6,414	2,321,769	06/28/2013	06/30/2033
C29698-AB-6	Des Moulins Wind Power, L.P. Senior Secu				2.C YE	10,899,452	116.4050	10,958,341	9,414,007	9,414,007	0	0	0	80,174	5.850	5.891	MJSD	1,530	553,770	08/27/2014	06/30/2033
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec				2.B YE	2,571,429	103.2650	2,130,579	2,063,209	2,063,209	0	0	0	17,571	4.600	4.626	MJSD	264	95,433	04/09/2013	06/16/2023
001199-AA-6	AGL CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	2.342	0.000	JAJO	0	171,293	04/14/2020	04/20/2028
01749T-AN-0	ADAGIO CLO CLO		D	4	1.A FE	56,937,878	99.9460	56,907,360	56,937,878	56,937,878	0	0	0	0	1.074	1.074	JAJO	132,464	243,923	05/05/2021	01/15/2030
01750F-AJ-5	AXA CLO CLO		D	2,4	1.A FE	23,300,000	99.9650	23,291,735	23,300,000	23,300,000	0	0	0	0	1.282	1.284	JAJO	60,547	155,289	04/12/2021	07/20/2032
01750H-AA-0	AXA CLO CLO		D	2,4	1.A FE	1,500,000	100.1390	1,502,084	1,500,000	1,500,000	0	0	0	0	1.514	1.662	JAJO	4,667	24,045	12/19/2019	01/19/2033
01750L-AA-1	ADAGIO CLO CLO		D	4	1.A FE	492,600	99.9700	499,848	500,000	496,217	0	1,186	0	0	1.224	1.476	JAJO	1,326	6,574	12/06/2018	07/15/2031
03328T-BA-2	ANCHORAGE CLO CLO		D	4	1.A FE	26,930,000	99.9800	26,994,487	27,000,000	26,955,612	0	19,233	0	0	1.226	1.358	JAJO	59,762	350,112	09/03/2020	01/28/2031
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	2,4	1.A FE	6,500,000	100.0540	6,503,523	6,500,000	6,500,000	0	0	0	0	1.371	1.421	JAJO	19,805	94,967	01/07/2021	10/13/2030
03329K-BC-6	ANCHORAGE CAPITAL CLO LTD CLO		D	2	1.C FE	4,750,000	99.9990	4,749,970	4,750,000	4,750,000	0	0	0	0	1.927	2.007	JAJO	10,935	0	11/04/2021	10/27/2034
03330F-AA-9	ANCHORAGE CLO CLO		D	4	1.A FE	2,000,000	100.1370	2,002,748	2,000,000	2,000,000	0	0	0	0	2.082	2.237	JAJO	8,442	43,416	12/23/2019	01/20/2032
03331K-AC-3	ANCHORAGE CLO CLO		D	2,4	1.C FE	5,250,000	99.9630	5,248,033	5,250,000	5,250,000	0	0	0	0	1.887	1.958	JAJO	25,874	0	09/21/2021	10/20/2034
03332P-AA-5	ANCHORAGE CLO CLO		D	2,4	1.A FE	33,000,000	99.9520	32,984,008	33,000,000	33,000,000	0	0	0	0	1.320	1.376	JAJO	229,839	0	06/04/2021	07/15/2034
03332P-AE-7	ANCHORAGE CLO CLO		D	2	1.C FE	8,750,000	99.9300	8,743,906	8,750,000	8,750,000	0	0	0	0	1.900	1.959	JAJO	87,727	0	06/04/2021	07/15/2034
03835J-BA-0	APRES STATIC CLO CLO		D	4	1.A FE	47,583,311	99.9780	47,573,062	47,583,311	47,583,311	0	0	0	0	1.194	1.196	JAJO	123,072	611,156	10/06/2020	10/15/2028
04940A-AA-0	CRESCENT CLO CLO		D	2,4	1.A FE	25,000,000	100.1210	25,030,283	25,000,000	25,000,000	0	0	0	0	1.402	1.405	JAJO	71,048	233,884	01/28/2021	01/20/2034
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1.A FE	4,577,664	99.9890	4,577,176	4,577,664	4,577,664	0	0	0	0	0.988	0.989	FMAN	5,653	46,564	11/08/2017	11/17/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04941T-BG-4	ATLAS SENIOR LOAN FUND LTD CLO		D	2,4	1.A FE	12,000,000	99.9350	11,992,237	12,000,000	12,000,000	0	0	0	0	1.276	1.276	FMAN	14,032	77,465	06/04/2021	11/27/2031
04941T-BL-3	ATLAS SENIOR LOAN FUND LTD CLO		D	2,4	1.C FE	6,500,000	99.9490	6,496,695	6,500,000	6,500,000	0	0	0	0	1.876	1.879	FMAN	11,176	66,895	06/04/2021	11/27/2031
04943A-AC-3	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.274	0.000	JAJO	0	86,766	06/23/2017	01/16/2030
04965C-AJ-7	CSAM CLO		D	4	1.A FE	44,416,021	99.9720	44,504,554	44,516,850	44,462,907	0	34,737	0	0	0.958	1.087	JAJO	84,132	460,321	09/24/2020	04/22/2027
05364C-AW-2	Avery Point CLO Ltd CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.264	0.000	JAJO	0	153,063	06/21/2019	01/15/2028
05683E-AA-0	BAIN CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.974	0.000	JAJO	0	146,947	05/29/2020	07/21/2031
05683L-AA-4	BAIN CAPITAL CREDIT LP CLO		D	4	1.A FE	30,000,000	99.8500	29,954,964	30,000,000	30,000,000	0	0	0	0	1.084	1.085	JAJO	61,420	349,861	03/12/2018	04/23/2031
05765X-AA-9	PIMCO CLO CLO		D	2,4	1.A FE	2,000,000	100.1270	2,002,530	2,000,000	2,000,000	0	0	0	0	1.334	1.404	JAJO	14,153	0	05/27/2021	07/20/2034
05765X-AE-1	PIMCO CLO CLO		D	2,4	1.C FE	4,500,000	100.0060	4,500,284	4,500,000	4,500,000	0	0	0	0	1.784	1.857	JAJO	42,587	0	05/27/2021	07/20/2034
05875D-AA-0	BALLYROCK CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.452	0.000	JAJO	0	70,612	10/05/2020	10/20/2031
05875D-AJ-1	BALLYROCK CLO CLO		D	4	1.A FE	73,275,000	99.9680	73,251,508	73,275,000	73,275,000	0	0	0	0	1.142	1.216	JAJO	169,610	0	10/04/2021	10/20/2031
05875F-AQ-0	BALLYROCK LTD CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.474	0.000	JAJO	0	182,491	03/22/2019	10/15/2028
05875F-AY-3	BALLYROCK LTD CLO		D	2,4	1.A FE	78,461,583	99.9150	78,394,922	78,461,583	78,461,583	0	0	0	0	1.104	1.105	JAJO	187,638	692,157	01/08/2021	10/15/2028
05875J-AA-7	BALLYROCK CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.484	0.000	JAJO	0	3,902	07/23/2020	07/15/2032
05970H-AB-3	General DPR Funding, Ltd. Senior Secured		D		1.G IF	28,973,534	101.7340	29,234,768	28,736,337	28,943,666	0	(29,868)	0	0	3.250	2.717	FMAN	119,336	1,312,793	11/01/2021	08/15/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured		D		1.G FE	55,269,313	104.2590	57,342,504	55,000,000	55,262,207	0	(7,105)	0	0	3.900	3.745	FMAN	274,083	1,907,636	12/01/2021	05/15/2027
06760P-AC-5	BABSON CLO		D	4	1.A FE	136,127,864	99.9200	136,018,390	136,127,864	136,127,864	0	0	0	0	1.082	1.083	JAJO	298,534	1,574,858	05/18/2018	07/20/2029
06762C-AQ-1	BARINGS CLO CLO		D	2	1.A FE	50,249,800	99.8820	50,190,610	50,250,000	50,249,814	0	14	0	0	1.129	1.217	JAJO	72,484	0	12/10/2021	10/15/2033
06763B-AC-3	BARINGS CLO CLO		D	2	1.C FE	7,500,000	100.0000	7,499,990	7,500,000	7,500,000	0	0	0	0	1.913	1.913	JAJO	4,383	0	12/02/2021	01/20/2034
07131A-AA-2	Battalion CLO LTD CLO		D	2,4	1.A FE	21,055,938	100.0290	21,506,162	21,500,000	21,141,916	0	72,477	0	0	1.472	1.900	JAJO	65,945	335,034	05/01/2020	01/17/2033
07132A-CC-5	BATTALION CLO LTD CLO		D	4	1.A FE	11,500,000	99.9570	11,495,030	11,500,000	11,500,000	0	0	0	0	1.192	1.267	JAJO	28,564	146,647	02/06/2020	07/18/2030
07132J-BC-7	BATTALION CLO LTD CLO		D	4	1.A FE	9,000,000	99.9510	8,995,575	9,000,000	9,000,000	0	0	0	0	1.294	1.296	JAJO	21,996	75,281	02/17/2021	01/25/2035
07132L-AL-3	BATTALION CLO LTD CLO		D	2,4	1.A FE	75,000,000	100.0410	75,030,668	75,000,000	75,000,000	0	0	0	0	1.274	1.278	JAJO	180,466	493,106	04/01/2021	04/24/2034
07133P-AA-7	Battalion CLO LTD CLO		D	2,4	1.A FE	10,500,000	99.9460	10,494,376	10,500,000	10,500,000	0	0	0	0	1.392	1.397	JAJO	29,627	93,663	02/01/2021	03/09/2034
07133R-AA-3	BATTALION CLO LTD CLO		D	4	1.A FE	6,630,000	99.9420	6,995,960	7,000,000	6,763,461	0	75,870	0	0	1.228	2.423	FMAN	10,744	88,237	03/31/2020	05/17/2031
08179H-AA-8	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.374	0.000	JAJO	0	58,466	09/19/2017	10/15/2030
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	95,025,000	99.8310	94,864,018	95,025,000	95,025,000	0	0	0	0	1.074	1.151	JAJO	221,072	0	10/04/2021	10/15/2030
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	100,810,350	99.9870	100,797,356	100,810,350	100,810,350	0	0	0	0	0.994	1.001	JAJO	217,057	643,402	02/17/2021	07/15/2029
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	76,592,756	99.9280	76,537,839	76,592,756	76,592,756	0	0	0	0	1.132	1.157	JAJO	175,737	456,326	04/20/2021	07/20/2029
08186R-AN-9	BENEFIT STR PARTNERS CLO CLO		D	2,4	1.A FE	7,500,000	99.9940	7,499,534	7,500,000	7,500,000	0	0	0	0	1.254	1.375	JAJO	28,483	0	08/25/2021	10/15/2034
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure		D		2.A FE	22,346,338	104.2590	23,298,122	22,346,338	22,346,338	0	0	0	0	4.080	4.100	JAJO	212,737	911,731	02/22/2017	04/07/2027
09628W-AW-2	BLUEMOUNTAIN CLO CLO		D	4	1.A FE	25,000,000	99.9800	24,995,018	25,000,000	25,000,000	0	0	0	0	1.280	1.280	FMAN	35,545	62,971	09/01/2021	08/20/2032
09628W-AY-8	BLUEMOUNTAIN CLO CLO		D	4	1.C FE	26,750,000	99.9430	26,734,670	26,750,000	26,750,000	0	0	0	0	1.860	1.862	FMAN	55,272	99,271	09/01/2021	08/20/2032
09629E-AL-5	Bluemountain CLO Ltd CLO		D	2	1.A FE	1,000,000	100.0000	999,999	1,000,000	1,000,000	0	0	0	0	1.214	1.211	JAJO	337	0	12/10/2021	10/20/2030
09630P-AA-1	BLUEMOUNTAIN CLO CLO		D	2,4	1.A FE	9,000,000	100.0710	9,006,401	9,000,000	9,000,000	0	0	0	0	1.384	1.388	JAJO	26,983	77,767	01/25/2021	04/15/2034
11124T-AJ-3	Broad River BSL Funding CLO Lt CLO		D	2,4	1.A FE	3,000,000	99.9990	2,999,975	3,000,000	3,000,000	0	0	0	0	1.302	1.303	JAJO	7,917	13,638	05/17/2021	07/20/2034
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		D	4	1.A FE	18,476,914	100.0000	18,479,699	18,479,705	18,474,629	0	3,094	0	0	0.942	1.132	JAJO	36,276	188,938	03/02/2018	01/17/2028
12509V-AJ-1	CBAM CLO CLO		D	2,4	1.C FE	17,500,000	100.0830	17,514,571	17,500,000	17,500,000	0	0	0	0	1.932	1.936	JAJO	68,541	86,504	06/11/2021	07/20/2034
12510T-AA-2	CBAM CLO CLO		D	2	1.A FE	20,000,000	100.0050	20,001,046	20,000,000	20,000,000	0	0	0	0	1.305	1.386	JAJO	31,173	0	10/25/2021	01/20/2035
12548M-BF-1	CIFC CLO		D	4	1.A FE	4,999,663	99.9740	4,998,688	5,000,000	4,999,709	0	46	0	0	1.238	1.242	JAJO	12,211	51,870	12/07/2021	01/22/2031
12550A-AT-3	CIFC CLO		D	4	1.A FE	30,000,000	100.0030	30,000,861	30,000,000	30,000,000	0	0	0	0	1.322	1.441	JAJO	82,641	421,990	09/17/2018	10/17/2031
12550L-AS-1	CIFC CLO CLO		D	4	1.A FE	25,000,000	99.9250	24,981,258	25,000,000	25,000,000	0	0	0	0	1.134	1.174	JAJO	61,411	305,889	02/14/2020	04/15/2030
12550Y-AN-4	CIFC CLO CLO		D	4	1.A FE	100,000,000	99.9610	99,961,210	100,000,000	100,000,000	0	0	0	0	1.082	1.083	JAJO	219,304	396,864	05/05/2021	04/20/2030
12551A-AL-9	CIFC CLO CLO		D	4	1.A FE	73,723,380	99.9400	73,679,176	73,723,380	73,723,380	0	0	0	0	1.140	1.270	JAJO	168,016	895,427	01/10/2020	04/23/2029
12552M-AC-2	CIFC CLO		D	4	1.A FE	24,750,000	99.9440	24,736,224	24,750,000	24,750,000	0	0	0	0	1.104	1.300	JAJO	51,606	291,135	03/26/2018	04/24/2031
12565E-AC-5	CIFC CLO CLO		C	2,4	1.C FE	8,000,000	99.6540	7,972,336	8,000,000	8,000,000	0	0	0	0	1.780	1.858	JAJO	61,694	0	06/15/2021	07/15/2034
13876G-AJ-7	CANYON CLO CLO		D	2,4	1.A FE	100,000,000	99.9780	99,977,880	100,000,000	100,000,000	0	0	0	0	1.124	1.124	JAJO	243,479	200,698	08/03/2021	07/15/2030
13887T-AN-7	CANYON CLO CLO		D	4	1.C FE	8,000,000	100.0000	7,999,967	8,000,000	8,000,000	0	0	0	0	1.824	1.827	JAJO	31,612	45,686	06/11/2021	04/15/2032
14310M-AW-7	CARLYLE CLO		D	4	1.A FE	248,893	99.9170	249,035	249,242	248,900	0	7	0	0	1.092	1.149	JAJO	567	0	12/10/2021	04/17/2031
14311N-AL-8	CARLYLE CLO		D	2,4	1.A FE	35,000,000	100.0190	35,006,500	35,000,000	35,000,000	0	0	0	0	1.472	1.474	JAJO	104,436	543,310	05/14/2019	07/20/2032
14311N-AN-4	CARLYLE CLO		D		1.C FE	599,400	100.0120	600,069	600,000	599,404	0	4	0	0	1.932	1.952	JAJO	2,350	0	12/14/2021	07/20/2032
14312J-BA-9	CARLYLE CLO		D	2,4	1.C FE	6,000,000	99.9460	5,996,768	6,000,000	6,000,000	0	0	0	0	1.782	1.785	JAJO	21,675	6,056	09/17/2021	01/20/2032
14314B-AJ-6	CARLYLE CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.362	0.000	JAJO	0	3,564	03/02/2020	04/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14315B-AA-4	CARLYLE CLO		D	4	1.A FE	32,500,000	100.0050	32,501,492	32,500,000	32,500,000	0	0	0	0	1.304	1.376	JAJO	91,806	428,564	04/15/2021	01/15/2030
14315J-AL-3	CARLYLE CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.352	0.000	JAJO	0	81,225	05/18/2017	07/20/2031
14316B-AL-9	CARLYLE CLO CLO		D	4	1.A FE	110,000,000	99.9640	109,959,982	110,000,000	110,000,000	0	0	0	0	1.212	1.286	JAJO	270,232	0	10/05/2021	04/20/2031
14889D-AJ-7	CATAMARAN CLO LTD CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.228	0.000	JAJO	0	343,681	01/07/2021	04/22/2030
14918J-AW-0	CATHEDRAL LAKE LTD CLO		D	2,4	1.A FE	223,500,000	99.9970	223,494,323	223,500,000	223,500,000	0	0	0	0	1.144	1.145	JAJO	553,861	121,610	09/17/2021	10/15/2029
14918J-AY-6	CATHEDRAL LAKE LTD CLO		D	4	1.C FE	28,500,000	99.9580	28,487,913	28,500,000	28,500,000	0	0	0	0	1.824	1.828	JAJO	112,617	24,659	09/17/2021	10/15/2029
14919G-AA-3	CARLSON CLO CLO		D	2	1.A FE	2,000,000	100.0940	2,001,886	2,000,000	2,000,000	0	0	0	0	1.324	1.424	JAJO	883	0	11/23/2021	01/20/2035
14919G-AE-5	CARLSON CLO CLO		D	2	1.C FE	24,500,000	100.0000	24,500,000	24,500,000	24,500,000	0	0	0	0	1.954	2.060	JAJO	15,957	0	11/23/2021	01/20/2035
22616T-AJ-5	CRESTLINE DENALI CLO XVII LTD CLO		D	2,4	1.A FE	20,250,000	99.9360	20,236,985	20,250,000	20,250,000	0	0	0	0	1.184	1.187	JAJO	51,937	139,938	03/15/2021	10/15/2031
22823R-AJ-8	CCITY_20-1A CLO		D	4	1.A FE	2,500,000	99.9440	2,498,607	2,500,000	2,500,000	0	0	0	0	1.322	1.324	JAJO	6,699	7,785	07/15/2021	07/20/2034
22823R-AN-9	CCITY_20-1A CLO		D	4	1.C FE	7,500,000	99.9280	7,494,626	7,500,000	7,500,000	0	0	0	0	1.882	1.886	JAJO	28,614	33,272	07/15/2021	07/20/2034
22845J-AC-5	Crown Point CLO Ltd CLO		D	2	1.C FE	6,100,000	100.0000	6,099,990	6,100,000	6,100,000	0	0	0	0	1.996	1.926	JAJO	3,044	0	12/03/2021	01/17/2034
27830B-BN-3	EATON VANCE CLO		D	2,4	1.A FE	6,000,000	100.1100	6,006,606	6,000,000	6,000,000	0	0	0	0	1.374	1.377	JAJO	17,859	57,887	01/21/2021	01/15/2034
28622E-AG-3	ELEVATION CLO CLO		D	2,4	1.C FE	28,000,000	99.9990	27,999,748	28,000,000	28,000,000	0	0	0	0	1.950	2.010	JAJO	283,558	0	06/09/2021	07/15/2034
28622P-AA-1	ELEVATION CLO LTD CLO		D	4	1.A FE	21,000,000	99.9840	20,996,693	21,000,000	21,000,000	0	0	0	0	1.404	1.454	JAJO	63,871	314,435	06/15/2017	07/15/2029
28623R-AC-2	ELEVATION CLO LTD CLO		D	2,4	1.A FE	2,000,000	99.9680	1,999,362	2,000,000	2,000,000	0	0	0	0	1.329	1.405	JAJO	4,724	0	09/21/2021	10/20/2034
28623R-AG-3	ELEVATION CLO LTD CLO		D	2,4	1.C FE	9,750,000	99.9630	9,746,380	9,750,000	9,750,000	0	0	0	0	1.879	1.959	JAJO	32,563	0	09/21/2021	10/20/2034
28623V-AG-4	Elevation CLO Ltd CLO		D	2	1.C FE	6,250,000	100.0000	6,250,000	6,250,000	6,250,000	0	0	0	0	2.016	2.014	JAJO	3,150	0	12/06/2021	01/25/2035
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	27,694,976	100.0020	27,695,413	27,694,976	27,694,976	0	0	0	0	1.744	1.811	JAJO	104,635	510,150	08/08/2018	10/15/2029
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	12,823,919	100.0110	12,825,374	12,823,919	12,823,919	0	0	0	0	1.856	1.970	FMAN	31,074	242,980	12/18/2017	02/15/2029
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	2,4	1.A FE	52,195,013	99.9460	52,166,916	52,195,013	52,195,013	0	0	0	0	1.704	1.708	JAJO	192,676	294,947	05/19/2021	04/15/2029
290015-AJ-5	ELMWOOD CLO CLO		D	4	1.A FE	13,000,000	100.1210	13,015,730	13,000,000	13,000,000	0	0	0	0	1.582	1.585	JAJO	41,690	216,299	10/15/2020	10/20/2033
29001L-AL-5	ELMWOOD CLO CLO		D	2,4	1.A FE	3,500,000	100.0000	3,499,994	3,500,000	3,500,000	0	0	0	0	1.282	1.284	JAJO	9,095	23,327	03/26/2021	04/20/2034
38172W-AA-9	Golub Capital Partners CLO CLO		D	4	1.A FE	13,000,000	100.1210	13,015,751	13,000,000	13,000,000	0	0	0	0	1.682	1.697	JAJO	44,326	233,355	09/24/2020	10/20/2031
39729R-AB-4	GSO CLO		D	4	1.A FE	2,049,850	99.9440	2,048,858	2,050,000	2,049,853	0	3	0	0	1.134	1.298	JAJO	5,036	22,024	12/10/2021	04/15/2031
398079-AL-7	GREYWOLF CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.354	0.000	JAJO	0	183,906	08/26/2020	10/15/2029
398079-AW-3	GREYWOLF CLO CLO		D	4	1.A FE	23,000,000	100.0170	23,003,813	23,000,000	23,000,000	0	0	0	0	1.264	1.266	JAJO	62,977	151,382	03/12/2021	04/15/2034
39809C-AN-4	GREYWOLF CLO CLO		D	2,4	1.A FE	16,071,000	100.1670	16,527,583	16,500,000	16,171,267	0	65,727	0	0	1.418	1.859	JAJO	46,152	247,570	06/19/2020	04/15/2033
39809G-AA-3	GREYWOLF CLO III LTD CLO		D	4	1.A FE	1,500,000	99.9450	1,499,171	1,500,000	1,500,000	0	0	0	0	1.155	1.343	JAJO	3,224	18,441	03/27/2018	04/26/2031
401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure		D		3.C FE	6,475,000	100.5880	6,513,082	6,475,000	6,475,000	0	0	0	0	6.750	6.806	JAJO	101,981	437,063	08/08/2019	10/07/2026
40436T-AW-6	Highbridge Loan Management Ltd CLO		D	4	1.C FE	17,000,000	100.0000	16,999,941	17,000,000	17,000,000	0	0	0	0	1.782	1.785	JAJO	61,412	101,390	06/10/2021	04/20/2034
40439D-AA-6	HPS CLO		D	4	1.A FE	2,750,000	100.0330	2,750,903	2,750,000	2,750,000	0	0	0	0	1.448	1.707	JAJO	7,855	42,098	07/26/2019	07/22/2032
42086Q-AA-9	HAYFIN CLO		D	4	1.A FE	17,100,000	100.0000	17,099,961	17,100,000	17,100,000	0	0	0	0	1.286	1.288	JAJO	39,702	232,140	04/24/2018	04/28/2031
449251-AN-7	ICG CLO CLO		D	2	1.C FE	22,000,000	100.0000	21,999,974	22,000,000	22,000,000	0	0	0	0	1.919	2.009	JAJO	29,323	0	11/19/2021	01/20/2035
449272-AA-1	ICG CLO CLO		D	2	1.A FE	10,000,000	100.0080	10,000,844	10,000,000	10,000,000	0	0	0	0	1.351	1.416	JAJO	22,139	0	10/21/2021	10/26/2034
44929F-BA-9	ICG US CLO LTD CLO		D	4	1.A FE	50,686,498	99.9160	51,181,892	51,224,767	50,869,234	0	118,823	0	0	1.154	1.399	JAJO	111,647	628,455	06/17/2020	04/25/2031
449303-AA-4	ICG CLO CLO		D	2,4	1.A FE	12,000,000	100.0790	12,009,428	12,000,000	12,000,000	0	0	0	0	1.392	1.394	JAJO	35,270	104,895	01/29/2021	04/17/2034
44931A-AJ-8	ICG US CLO LTD CLO		D	4	1.A FE	70,958,186	99.9880	71,010,666	71,019,309	70,987,251	0	12,864	0	0	1.264	1.439	JAJO	184,470	958,408	06/12/2020	10/19/2028
44932V-AA-0	ICG CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.505	0.000	JAJO	0	58,663	08/28/2019	10/26/2032
44933W-AA-7	ICG CLO CLO		D	2,4	1.A FE	7,000,000	100.0510	7,003,550	7,000,000	7,000,000	0	0	0	0	1.492	1.607	JAJO	21,762	111,354	01/22/2020	01/16/2033
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	4,500,007	101.9280	4,586,772	4,500,007	4,500,007	0	0	0	0	5.000	5.030	JAJO	47,500	225,000	08/28/2013	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	24,333,063	104.7680	25,360,060	24,205,966	24,268,865	0	(14,197)	0	0	5.235	5.140	JAJO	267,516	1,267,182	05/01/2018	04/15/2026
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	9,105,000	108.0380	9,836,886	9,105,000	9,105,000	0	0	0	0	5.640	5.678	JAJO	108,410	513,522	12/12/2018	01/15/2029
456866-AK-8	INGERSOLL RAND CO DEBENTURES		D		2.B FE	8,478,923	119.4190	10,061,051	8,425,000	8,444,293	0	(2,676)	0	0	6.391	6.343	MN	68,801	538,442	02/05/1998	11/15/2027
459410-AB-5	International Diversified Co Senior Secu		C		2.C FE	3,358,030	101.3070	3,380,087	3,336,486	3,343,120	0	(6,468)	0	0	4.450	4.066	FMAN	16,910	148,474	08/01/2019	11/20/2022
46647Y-AL-1	JMP_CLO CLO		D	4	1.A FE	29,017,221	100.0170	29,022,261	29,017,221	29,017,221	0	0	0	0	1.402	1.506	JAJO	84,770	420,889	04/02/2021	07/17/2029
47015P-AD-0	Jamaica Diversified Rights Co Sr. Secure		D		3.B FE	13,700,000	104.7740	14,354,105	13,700,000	13,700,000	0	0	0	0	5.250	5.283	MJSD	31,967	719,250	09/30/2020	09/15/2030
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec		D		3.A FE	48,549,704	104.7390	50,850,699	48,549,704	48,549,704	0	0	0	0	5.625	5.664	JAJO	652,387	2,730,921	11/21/2016	01/08/2027
47048X-AQ-5	JAMESTOWN CLO XIV CLO		D	2,4	1.C FE	2,000,000	99.9260	1,998,519	2,000,000	2,000,000	0	0	0	0	1.882	1.961	JAJO	7,631	0	09/24/2021	10/20/2034
48250E-AN-5	KKR CLO CLO		D		1.A FE	50,000,000	100.0000	49,999,980	50,000,000	50,000,000	0	0	0	0	2.266	1.279	JAJO	179,392	0	10/18/2021	10/17/2031
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		D	4	1.A FE	30,000,000	99.9740	29,992,212	30,000,000	30,000,000	0	0	0	0	1.304	1.331	JAJO	84,744	418,776	11/01/2017	01/15/2031
48251J-AC-7	KKR FINANCIAL CLO LTD KKR_18 CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.392	0.000	JAJO	0	14,195	04/06/2020	07/18/2030
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO		D	2,4	1.A FE	97,500,000	100.0000	97,500,020	97,500,000	97,500,000	0	0	0	0	1.062	1.027	JAJO	0	0	10/06/2021	07/18/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48254Q-AC-8	KKR CLO CLO		D	2,4	1.C FE	13,500,000	100.0810	13,510,931	13,500,000	13,500,000	0	0	0	0	1.882	1.884	JAJO	51,506	97,663	05/07/2021	07/20/2034
48273L-AB-8	KVK CLO LTD CLO		D	4	1.A FE	61,009,306	99.9200	61,052,244	61,101,388	61,068,689	0	10,783	0	0	1.090	1.138	FMAN	73,975	687,043	11/13/2018	05/20/2029
48274W-AA-5	KVK CLO LTD CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.664	0.000	JAJO	0	412,542	12/15/2020	01/15/2029
48274W-AK-3	KVK CLO LTD CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.194	0.000	JAJO	0	371,842	12/15/2020	01/15/2029
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		D	4	1.A FE	42,265,507	99.9540	42,246,154	42,265,507	42,265,507	0	0	0	0	1.012	1.013	JAJO	86,691	458,971	04/12/2018	04/20/2028
50203C-AA-1	LCM CLO CLO		D	2,4	1.A FE	10,000,000	99.9500	9,994,978	10,000,000	10,000,000	0	0	0	0	1.250	1.375	JAJO	32,649	0	08/18/2021	10/20/2034
540543-AA-3	Logan CLO I Ltd CLO		D	2,4	1.A FE	2,250,000	100.0160	2,250,356	2,250,000	2,250,000	0	0	0	0	1.312	1.365	JAJO	17,390	0	04/30/2021	07/20/2034
540543-AC-9	Logan CLO I Ltd CLO		D	2,4	1.C FE	18,265,000	100.0800	18,279,656	18,265,000	18,265,000	0	0	0	0	1.902	1.959	JAJO	204,629	0	04/30/2021	07/20/2034
55818H-BQ-0	MADISON PARK FUNDING LTD CLO		D	4	1.A FE	32,562,461	99.9450	32,544,464	32,562,461	32,562,461	0	0	0	0	1.142	1.150	JAJO	75,373	284,665	01/15/2021	01/20/2029
55819G-AL-3	Madison Park Funding Ltd CLO		D	2,4	1.A FE	5,000,000	99.9290	4,996,458	5,000,000	5,000,000	0	0	0	0	1.244	1.249	JAJO	11,748	32,115	04/12/2021	04/25/2032
55819Q-AY-3	Madison Park Funding Ltd CLO		D	4	1.A FE	89,782,196	99.9260	89,718,976	89,785,031	89,782,251	0	56	0	0	1.048	1.077	JAJO	185,620	903,988	12/20/2021	01/22/2028
55820J-BC-3	MADISON PK FDG CLO		D	2	1.A FE	20,000,000	99.9200	19,983,960	20,000,000	20,000,000	0	0	0	0	1.209	1.286	JAJO	42,974	0	10/26/2021	10/15/2032
55821K-AC-0	MDPK CLO CLO		D	2,4	1.A FE	1,000,000	99.9430	999,435	1,000,000	1,000,000	0	0	0	0	1.254	1.324	JAJO	6,898	0	05/14/2021	07/17/2034
55821K-AE-6	MDPK CLO CLO		D	2,4	1.C FE	11,500,000	99.9290	11,491,835	11,500,000	11,500,000	0	0	0	0	1.784	1.857	JAJO	112,854	0	05/14/2021	07/17/2034
55821T-AA-5	Madison Park Funding Ltd CLO		D	4	1.A FE	42,673,918	99.9690	43,150,848	43,164,350	42,977,786	0	113,581	0	0	0.874	1.183	JAJO	81,716	414,355	03/05/2020	04/15/2029
55822E-AC-3	Madison Park Funding Ltd CLO		D	2	1.C FE	5,500,000	100.0000	5,500,000	5,500,000	5,500,000	0	0	0	0	1.945	1.916	JAJO	892	0	12/17/2021	01/18/2034
55953R-AL-5	BLACKROCK CLO CLO		D	4	1.A FE	65,783,806	99.8910	65,712,371	65,783,806	65,783,806	0	0	0	0	0.922	1.687	JAJO	126,394	659,277	01/18/2018	01/18/2028
56579U-AA-4	MARATHON ASSET MANAGEMENT LEGA CLO		D	4	1.A FE	38,000,000	100.4870	38,185,174	38,000,000	38,000,000	0	0	0	0	1.856	1.869	FMAN	92,078	741,342	10/16/2020	11/15/2031
566076-AN-5	MARBLE POINT CLO MANAGEMENT LL CLO		D	4	1.A FE	35,250,000	99.9400	35,228,868	35,250,000	35,250,000	0	0	0	0	1.327	1.199	JAJO	122,138	0	09/17/2021	10/15/2034
566076-AQ-8	MARBLE POINT CLO MANAGEMENT LL CLO		D	4	1.C FE	24,750,000	99.9320	24,733,185	24,750,000	24,750,000	0	0	0	0	1.867	1.832	JAJO	120,654	0	09/17/2021	10/15/2034
56844Y-AA-5	MARINER LDC CLO		D	4	1.A FE	2,000,000	99.9730	1,999,457	2,000,000	2,000,000	0	0	0	0	1.234	1.438	JAJO	4,661	26,155	02/06/2018	04/25/2031
58406C-AA-9	MEDALIST PARTNERS CORP FIN CLO CLO		D	2,4	1.A FE	10,000,000	99.9990	9,999,917	10,000,000	10,000,000	0	0	0	0	1.441	1.442	JAJO	23,209	0	10/08/2021	10/20/2034
58406C-AE-1	MEDALIST PARTNERS CORP FIN CLO CLO		D	2,4	1.C FE	15,500,000	99.9980	15,499,750	15,500,000	15,500,000	0	0	0	0	2.061	2.064	JAJO	51,456	0	10/08/2021	10/20/2034
59801T-AL-7	MIDOCEAN CLO CLO		D	4	1.A FE	967,555	99.9990	1,013,139	1,013,147	987,575	0	6,979	0	0	1.244	3.696	JAJO	2,590	13,467	03/31/2020	07/19/2028
59802M-AA-5	MIDOCEAN CREDIT CLO I MID CLO		D	4	1.A FE	3,716,000	99.9980	3,999,905	4,000,000	3,816,052	0	57,751	0	0	1.282	2.888	JAJO	10,394	54,387	04/06/2020	07/20/2031
59802U-AU-3	MIDOCEAN CREDIT CLO I MID CLO		D	4	1.A FE	7,783,596	99.9980	7,905,166	7,905,339	7,819,865	0	28,738	0	0	1.250	1.645	JAJO	19,755	104,833	09/29/2020	04/21/2031
59803A-AY-8	MIDOCEAN CLO CLO		D	4	1.C FE	7,675,000	99.9260	7,669,337	7,675,000	7,675,000	0	0	0	0	2.024	2.112	JAJO	29,341	0	10/07/2021	10/23/2034
62431U-BD-3	Mountain View CLO Ltd CLO		D	4	1.C FE	8,000,000	99.9110	7,992,887	8,000,000	8,000,000	0	0	0	0	1.791	1.796	JAJO	32,240	39,001	06/21/2021	10/12/2030
62432B-AN-3	MOUNTAIN VIEW CLO LTD CLO		D	4	1.A FE	4,500,000	99.9230	4,496,518	4,500,000	4,500,000	0	0	0	0	1.244	1.262	JAJO	12,127	60,079	05/31/2018	07/15/2031
62432M-AA-7	MOUNTAIN VIEW CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.244	0.000	JAJO	0	26,872	01/14/2021	04/15/2029
62432M-AN-9	MOUNTAIN VIEW CLO CLO		D	2,4	1.A FE	10,000,000	100.0000	10,000,016	10,000,000	10,000,000	0	0	0	0	1.374	1.458	JAJO	29,765	0	10/06/2021	10/15/2034
62432M-AS-8	MOUNTAIN VIEW CLO CLO		D	2,4	1.C FE	17,750,000	100.0000	17,750,037	17,750,000	17,750,000	0	0	0	0	1.974	2.062	JAJO	75,907	0	10/06/2021	10/15/2034
64129U-BS-3	NEUBERGER CLO CLO		D	4	1.A FE	37,350,000	99.9820	37,343,202	37,350,000	37,350,000	0	0	0	0	1.158	1.220	JAJO	85,320	461,950	02/11/2020	04/22/2029
66858H-AA-4	NORTHWOODS CAP 22 LTD CLO		D	4	1.A FE	1,000,000	100.1380	1,001,379	1,000,000	1,000,000	0	0	0	0	2.091	2.106	MJSD	1,800	27,083	07/24/2020	09/01/2031
66860G-AG-9	NORTHWOODS CAPITAL LTD CLO		D	4	1.A FE	4,000,000	100.0320	4,001,287	4,000,000	4,000,000	0	0	0	0	1.424	1.423	MJSD	1,898	27,062	06/07/2021	06/20/2034
66860G-AL-8	NORTHWOODS CAPITAL LTD CLO		D	4	1.C FE	24,900,000	100.0000	24,899,935	24,900,000	24,900,000	0	0	0	0	1.964	1.966	MJSD	16,298	236,440	06/07/2021	06/20/2034
66860T-AN-6	Northwoods Capital 20 Ltd CLO		D	4	1.A FE	9,500,000	100.1240	9,511,787	9,500,000	9,500,000	0	0	0	0	1.454	1.456	JAJO	26,089	108,273	01/08/2021	01/25/2032
67091Y-AJ-3	OCP CLO		D	4	1.A FE	176,777	99.9970	176,771	176,777	176,777	0	0	0	0	0.924	1.009	JAJO	354	1,787	10/27/2017	07/15/2027
67097Q-AA-3	ONEX CLO		D	4	1.A FE	10,000,000	100.0580	10,005,827	10,000,000	10,000,000	0	0	0	0	1.310	1.406	FMAN	14,551	134,871	11/16/2017	11/20/2030
671078-AN-3	ONEX CLO CLO		D	2,4	1.A FE	27,929,841	99.9620	27,944,285	27,955,000	27,931,897	0	2,056	0	0	1.222	1.245	JAJO	69,243	160,258	04/07/2021	07/20/2032
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	9,811,675	99.9510	9,806,877	9,811,675	9,811,675	0	0	0	0	1.378	1.381	JAJO	26,670	143,238	08/31/2017	10/22/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	81,438,205	99.7510	83,663,907	83,873,011	82,240,510	0	523,235	0	0	1.202	1.882	JAJO	210,076	1,012,383	04/29/2021	04/17/2031
67109K-AU-8	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.C FE	0	0.0000	0	0	0	0	0	0	0	2.032	0.000	JAJO	0	10,397	06/21/2021	10/20/2031
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2,4	1.A FE	25,000,000	99.9680	24,991,898	25,000,000	25,000,000	0	0	0	0	1.232	1.305	JAJO	66,706	0	09/22/2021	10/20/2031
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	10,132,859	100.0740	10,146,706	10,139,166	10,135,714	0	1,323	0	0	1.382	1.398	JAJO	23,737	148,117	11/06/2019	10/30/2030
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	31,080,193	100.0110	31,083,593	31,080,193	31,080,193	0	0	0	0	1.182	1.270	JAJO	62,229	390,662	09/05/2018	04/30/2027
67112G-AA-6	SCULPTOR CLO CLO		D		1.A FE	249,875	100.0030	250,007	250,000	249,876	0	1	0	0	1.144	1.157	JAJO	620	0	12/10/2021	04/15/2031
67112M-AA-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	11,000,000	100.0060	11,000,626	11,000,000	11,000,000	0	0	0	0	1.182	1.183	JAJO	26,354	138,411	04/05/2018	04/20/2031
67514U-AA-9	Ocean Trails CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	2.074	0.000	JAJO	0	376,207	06/26/2020	07/15/2029
67514U-AN-1	Ocean Trails CLO CLO		D	4	1.C FE	15,950,000	100.0000	15,949,925	15,950,000	15,950,000	0	0	0	0	1.924	1.929	JAJO	66,482	81,082	07/09/2021	07/15/2034
67515W-DG-8	OCEAN TRAILS CLO CLO		D	4	1.A FE	102,300,000	100.0000	102,299,867	102,300,000	102,300,000	0	0	0	0	1.132	1.133	JAJO	241,311	707,718	03/03/2021	04/17/2030
67575X-AN-1	OCTAGON CLO CLO		D	4	1.A FE	10,000,000	99.9800	9,997,980	10,000,000	10,000,000	0	0	0	0	1.182	1.183	JAJO	23,958	88,106	01/15/2021	07/20/2030
69356A-AA-0	PPM CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.542	0.000	JAJO	0	58,918	10/09/2020	10/18/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69688X-AS-0	PALLMER SQUARE CLO CLO		D	4	1.A FE	10,000,000	100.0060	10,000,554	10,000,000	10,000,000	0	0	0	0	1.252	1.254	JAJO	26,436	133,585	12/08/2017	01/17/2031
69689A-BL-3	PALLMER SQUARE CLO CLO		D	2,4	1.C FE	9,250,000	100.1420	9,263,169	9,250,000	9,250,000	0	0	0	0	1.860	1.863	FMAN	19,113	74,220	05/24/2021	05/21/2034
69689L-AA-4	PALLMER SQUARE CLO		D	4	1.A FE	1,647,889	99.9600	1,668,928	1,669,594	1,656,843	0	3,929	0	0	1.010	1.758	FMAN	1,873	17,412	03/11/2020	08/20/2027
69689P-AA-5	PALMER SQUARE CLO CLO		D	4	1.A FE	4,148,399	100.0140	4,188,258	4,187,658	4,162,212	0	10,278	0	0	1.102	1.851	JAJO	9,354	49,296	03/11/2020	04/20/2027
69701E-AA-4	PALMER SQUARE CLO CLO		D	4	1.A FE	12,086,956	99.9020	12,075,105	12,086,956	12,086,956	0	0	0	0	0.960	1.132	FMAN	12,888	119,891	01/10/2020	02/20/2028
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	2,500,000	99.9700	2,499,254	2,500,000	2,500,000	0	0	0	0	1.364	1.366	FMAN	3,694	34,655	08/15/2018	08/23/2031
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.412	0.000	JAJO	0	91,180	03/17/2020	10/20/2031
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	146,000,000	99.9380	145,909,845	146,000,000	146,000,000	0	0	0	0	1.132	1.133	JAJO	334,987	861,732	03/19/2021	10/20/2031
70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2,4	1.A FE	5,500,000	100.0580	5,503,191	5,500,000	5,500,000	0	0	0	0	1.396	1.398	FMAN	10,024	58,052	01/28/2021	02/14/2034
70017W-AA-1	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	2,500,000	100.2940	2,507,343	2,500,000	2,500,000	0	0	0	0	1.636	1.638	FMAN	5,340	41,806	04/23/2019	05/15/2032
70018A-AA-8	PARK AVE INSTL ADVISERS CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.524	0.000	JAJO	0	27,301	07/10/2020	10/15/2032
70018Q-AC-9	Park Avenue Institutional Advi CLO		D	2,4	1.C FE	8,000,000	99.9310	7,994,447	8,000,000	8,000,000	0	0	0	0	1.872	1.959	JAJO	53,241	0	07/21/2021	07/15/2034
72132W-AA-7	PARTNERS GROUP CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.494	0.000	JAJO	0	219,942	06/23/2020	07/15/2032
74982L-AY-6	Race Point CLO Ltd CLO		D	4	1.A FE	39,493,091	99.9320	39,466,054	39,493,091	39,493,091	0	0	0	0	1.200	1.201	FMAN	52,641	488,360	02/06/2020	02/20/2030
75888A-BE-5	REGATTA VII FDG LTD CLO		D	2,4	1.A FE	60,650,000	99.9450	60,616,436	60,650,000	60,650,000	0	0	0	0	1.364	1.363	MJSD	27,568	391,936	05/28/2021	06/20/2034
77341E-AA-3	ROCKFORD TOWER CLO CLO		D	2	1.A FE	45,500,000	100.0000	45,499,900	45,500,000	45,500,000	0	0	0	0	1.412	1.429	JAJO	130,230	561,442	12/04/2020	01/20/2032
77587E-AA-6	Romark CLO Ltd CLO		D	4	1.A FE	1,995,000	100.0000	2,000,001	2,000,000	1,987,914	0	3,073	0	0	1.299	1.500	JAJO	4,907	27,469	07/20/2018	07/25/2031
77588L-AA-9	Romark CLO Ltd CLO		D	2,4	1.A FE	21,973,600	99.9440	21,987,625	22,000,000	21,983,215	0	9,615	0	0	1.320	1.395	JAJO	172,662	0	04/16/2021	07/10/2034
77588L-AC-5	Romark CLO Ltd CLO		D	2,4	1.C FE	1,845,000	100.0870	1,846,611	1,845,000	1,845,000	0	0	0	0	1.950	2.009	JAJO	21,390	0	04/16/2021	07/10/2034
80349B-BB-2	SARATOGA INVT CORP CLO 13-1A CLO		D	4	1.A FE	10,000,000	99.9990	9,999,854	10,000,000	10,000,000	0	0	0	0	1.452	1.460	JAJO	29,433	97,785	02/11/2021	04/20/2033
81013T-AC-5	SCOTTISH POWER LTD CORP FOREIGN		D		2.A FE	3,565,590	114.0870	3,422,610	3,000,000	3,420,943	0	(127,735)	0	0	5.810	1.324	MS	51,322	174,300	11/10/2020	03/15/2025
81881J-AC-6	SHACKLETON I CLO LTD CLO		D	4	1.A FE	3,000,000	99.9710	2,999,139	3,000,000	3,000,000	0	0	0	0	1.244	1.246	FMAN	5,600	38,676	05/02/2018	05/07/2031
81883A-AN-9	SHACKLETON I CLO LTD CLO		D	2,4	1.C FE	12,000,000	100.0000	11,999,954	12,000,000	12,000,000	0	0	0	0	1.874	1.879	JAJO	48,718	103,229	04/15/2021	07/15/2031
81883E-AE-1	SHACKLETON I CLO LTD CLO		D	4	1.A FE	45,000,000	99.9550	44,979,561	45,000,000	45,000,000	0	0	0	0	1.246	1.248	FMAN	73,203	575,084	02/20/2020	08/15/2030
822582-BD-3	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	5,905,959	106.5670	6,287,453	5,900,000	5,902,448	0	(721)	0	0	3.250	3.236	MN	26,632	191,750	11/29/2016	05/11/2025
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO		D	4	1.A FE	492,694	99.9810	492,599	492,694	492,694	0	0	0	0	1.372	1.374	JAJO	1,370	0	12/13/2021	07/20/2030
82811R-AA-5	SILVER ROCK CLO CLO		D	2,4	1.A FE	5,250,000	100.1550	5,258,136	5,250,000	5,250,000	0	0	0	0	1.782	1.792	JAJO	18,966	93,940	10/13/2020	10/20/2031
83012D-AA-1	SIXTH STR CLO CLO		D	4	1.A FE	24,000,000	100.0330	24,007,896	24,000,000	24,000,000	0	0	0	0	1.452	1.460	JAJO	70,640	353,009	10/05/2020	10/20/2032
83608G-AN-6	SOUND POINT CLO I LTD CLO		D	4	1.A FE	3,000,000	99.9740	2,999,221	3,000,000	3,000,000	0	0	0	0	1.195	1.197	JAJO	6,671	38,100	01/22/2018	01/26/2031
83609N-AL-4	SOUNDPOINT CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.274	0.000	JAJO	0	159,698	08/07/2019	01/23/2029
83609N-AN-0	SOUNDPOINT CLO CLO		D	2,4	1.A FE	57,067,248	99.9890	57,060,816	57,067,248	57,067,248	0	0	0	0	1.114	1.120	JAJO	120,069	464,638	01/22/2021	01/23/2029
83609R-AJ-0	SOUNDPOINT CLO CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.274	0.000	JAJO	0	295,890	09/20/2019	01/23/2029
83610H-AL-4	SOUND POINT CLO I LTD CLO		D	4	1.A FE	92,250,000	99.9680	92,220,314	92,250,000	92,250,000	0	0	0	0	1.194	1.196	JAJO	208,034	429,121	05/20/2021	10/23/2031
83610H-AQ-3	SOUND POINT CLO I LTD CLO		D	4	1.B FE	1,500,000	99.9490	1,499,236	1,500,000	1,500,000	0	0	0	0	1.824	1.828	JAJO	5,168	10,626	05/20/2021	10/23/2031
83611G-AL-5	SOUND POINT CLO I LTD CLO		D	2,4	1.A FE	55,000,000	99.9520	54,973,606	55,000,000	55,000,000	0	0	0	0	1.112	1.114	JAJO	123,963	353,332	03/10/2021	10/20/2030
83611K-AA-0	SOUND POINT CLO I LTD CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.502	0.000	JAJO	0	5,908	01/28/2019	01/20/2032
86268H-AA-6	Strata CLO, Ltd CLO		D	4	1.A FE	1,000,000	99.9370	999,371	1,000,000	1,000,000	0	0	0	0	1.714	2.040	JAJO	3,713	18,116	11/27/2018	01/15/2031
86271P-AA-3	STRATA CLO II LTD CLO		D	2,4	1.A FE	16,000,000	99.9520	15,992,270	16,000,000	16,000,000	0	0	0	0	1.714	1.794	JAJO	61,714	0	09/20/2021	10/20/2033
87190C-BA-7	TCW CLO CLO		D	2,4	1.C FE	9,000,000	100.1400	9,012,587	9,000,000	9,000,000	0	0	0	0	1.882	1.886	JAJO	34,337	73,583	05/10/2021	04/20/2034
87190M-AG-3	TCW CLO CLO		D	2,4	1.C FE	6,500,000	100.1650	6,510,739	6,500,000	6,500,000	0	0	0	0	1.875	1.958	JAJO	53,825	0	06/21/2021	07/25/2034
87241E-AQ-8	TCW CLO		D	2,4	1.A FE	2,000,000	100.1120	2,002,233	2,000,000	2,000,000	0	0	0	0	1.375	1.376	FMAN	3,514	6,873	08/06/2021	08/16/2034
87248V-AC-4	TPG CLO		D	4	1.A FE	24,301,058	99.9780	24,361,067	24,366,447	24,341,098	0	6,695	0	0	0.955	1.047	JAJO	43,303	250,159	01/13/2020	04/26/2028
87249A-AA-3	TPG CLO		D	4	1.A FE	20,585,135	100.0000	20,695,017	20,695,000	20,620,069	0	27,792	0	0	1.272	1.413	JAJO	53,358	279,286	09/29/2020	01/20/2031
87249F-AC-8	TPG CLO		D	4	1.A FE	5,704,777	99.9570	5,762,854	5,765,313	5,747,505	0	6,724	0	0	0.972	1.302	JAJO	11,358	60,269	01/08/2019	04/20/2028
87271L-AJ-1	TEACHERS INSURANCE AND ANNUITY CLO		D	4	1.A FE	1,000,000	100.0060	1,000,064	1,000,000	1,000,000	0	0	0	0	1.332	1.334	JAJO	2,700	14,104	07/18/2018	07/20/2031
87927V-AF-5	TELECOM ITALIA CAPITAL 144A		D		3.B FE	23,403,554	108.3950	25,743,813	23,750,000	23,488,653	0	13,862	0	0	6.375	6.508	MN	193,464	1,514,063	04/18/2006	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		D		3.B FE	9,129,303	114.6450	10,418,938	9,088,000	9,117,681	0	(1,154)	0	0	7.200	7.163	JJ	296,269	654,336	07/24/2006	07/18/2036
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN		D		3.B FE	6,600,000	117.1610	7,732,626	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
89288C-AA-7	TRAL_21-7A CLO		D	2,4	1.A FE	17,000,000	100.1060	17,017,947	17,000,000	17,000,000	0	0	0	0	1.444	1.457	JAJO	46,365	155,318	02/26/2021	04/25/2034
89289E-AY-0	TRALEE CLO VI CLO		D	2	1.A FE	15,000,000	100.0000	14,999,993	15,000,000	15,000,000	0	0	0	0	1.294	1.376	JAJO	36,660	0	10/19/2021	10/25/2032
89289E-BC-7	TRALEE CLO VI CLO		D	2	1.C FE	8,000,000	100.0000	8,000,009	8,000,000	8,000,000	0	0	0	0	1.974	2.061	JAJO	29,828	0	10/19/2021	10/25/2032
89624C-AA-0	TRIMARAN CLO		D	2,4	1.A FE	25,298,432	100.1500	25,336,862	25,299,000	25,298,623	0	93	0	0	1.592	1.595	JAJO	81,645	423,500	12/17/2019	07/20/2032
89624N-AA-6	TRIMARAN CLO CLO		D	2,4	1.A FE	2,500,000	100.0000	2,499,995	2,500,000	2,500,000	0	0	0	0	1.334	1.336	JAJO	6,299	22,094	02/05/2021	04/23/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89640X-BK-1	TRINITAS CLO LTD CLO		D	2,4	1.A FE	104,996,713	99.9510	104,945,601	104,996,713	104,996,713	0	0	0	0	1.222	1.225	JAJO	267,359	564,438	05/07/2021	10/18/2031
89640X-BP-0	TRINITAS CLO LTD CLO		D	2,4	1.C FE	10,000,000	99.9500	9,995,032	10,000,000	10,000,000	0	0	0	0	1.872	1.877	JAJO	39,005	82,105	05/07/2021	10/18/2031
89641A-AQ-8	TRINITAS CLO LTD CLO		D	4	1.A FE	0	0.0000	0	0	0	0	0	0	0	1.514	0.000	JAJO	0	48,597	04/15/2019	10/25/2028
89641A-AV-7	TRINITAS CLO LTD CLO		D	2,4	1.A FE	20,877,793	99.9570	20,868,839	20,877,793	20,877,793	0	0	0	0	1.154	1.174	JAJO	45,504	190,450	01/11/2021	10/25/2028
92290C-AB-5	Venture CLO 43 Limited CLO		D	2,4	1.A FE	1,000,000	99.8510	998,515	1,000,000	1,000,000	0	0	0	0	1.364	1.367	JAJO	2,955	5,388	04/27/2021	04/15/2034
92325Q-AA-5	VENTURE CDO LTD CLO		D	4	1.A FE	738,375	99.9700	749,772	750,000	744,024	0	1,820	0	0	1.222	1.485	JAJO	1,910	9,793	12/06/2018	07/18/2031
92330W-BJ-5	Venture CDO Ltd CLO		D	4	1.A FE	94,842,014	99.9710	94,814,557	94,842,014	94,842,014	0	0	0	0	1.032	1.037	JAJO	198,377	609,291	03/05/2021	10/20/2028
92331D-BA-5	Venture CDO Ltd CLO		D	2	1.C FE	8,000,000	100.0000	7,999,978	8,000,000	8,000,000	0	0	0	0	1.850	2.051	JAJO	12,744	0	11/10/2021	10/20/2034
92557E-AA-1	VIBRANT CLO CLO		D	2,4	1.A FE	1,997,000	100.0380	2,000,754	2,000,000	1,997,595	0	595	0	0	1.353	1.441	JAJO	9,548	0	08/05/2021	10/20/2034
92557E-AG-8	VIBRANT CLO CLO		D	2,4	1.C FE	30,750,000	100.1890	30,808,111	30,750,000	30,750,000	0	0	0	0	1.943	2.011	JAJO	210,810	0	08/05/2021	10/20/2034
92912V-AY-1	VOYA CLO CLO		D	4	1.A FE	62,774,037	99.9390	62,865,397	62,903,561	62,822,634	0	38,252	0	0	1.142	1.221	JAJO	149,691	770,337	09/23/2020	04/17/2030
92914N-AJ-0	Voya CLO Ltd CLO		D	4	1.A FE	66,445,663	99.9710	66,426,247	66,445,663	66,445,663	0	0	0	0	1.022	1.024	JAJO	141,509	733,094	12/12/2017	01/18/2029
92915C-AQ-7	ING INVESTMENT MANAGEMENT CLO CLO		D	4	1.A FE	5,000,000	99.9490	4,997,429	5,000,000	5,000,000	0	0	0	0	1.202	1.203	JAJO	12,182	63,928	01/23/2018	01/20/2031
92916W-AA-7	VOYA CLO		D	4	1.A FE	33,000,000	99.9150	32,972,112	33,000,000	33,000,000	0	0	0	0	1.094	1.208	JAJO	68,185	384,843	03/15/2018	04/25/2031
92918H-AF-7	VOYA CLO CLO		D	4	1.A FE	2,000,000	100.0160	2,000,311	2,000,000	2,000,000	0	0	0	0	1.284	1.308	JAJO	5,277	3,262	08/06/2021	07/19/2034
92918H-AH-3	VOYA CLO CLO		D	4	1.C FE	16,750,000	99.9290	16,738,046	16,750,000	16,750,000	0	0	0	0	1.824	1.828	JAJO	62,789	39,124	08/06/2021	07/19/2034
94949G-AA-9	WELLFLEET CLO CLO		D	2,4	1.A FE	14,500,000	100.0770	14,511,180	14,500,000	14,500,000	0	0	0	0	1.434	1.340	JAJO	45,044	221,520	02/13/2020	04/15/2033
94949J-AA-3	WELLFLEET CLO LTD CLO		D	4	1.A FE	9,987,000	99.9510	9,995,059	10,000,000	9,926,864	0	18,690	0	0	1.332	1.567	JAJO	27,000	141,037	08/29/2018	10/20/2031
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		D	4	1.A FE	49,002,689	100.0030	49,014,789	49,013,216	49,008,871	0	1,742	0	0	1.272	1.281	JAJO	126,372	661,451	11/14/2019	10/20/2028
94950H-AA-3	WELLFLEET CLO LTD CLO		D	4	1.A FE	16,000,000	100.0050	16,000,787	16,000,000	16,000,000	0	0	0	0	1.272	1.274	JAJO	42,974	216,972	12/07/2017	01/17/2031
94950J-AA-9	WELLFLEET CLO LTD CLO		D	4	1.A FE	7,000,000	99.9000	6,993,034	7,000,000	7,000,000	0	0	0	0	1.222	1.224	JAJO	17,824	91,386	05/21/2018	07/17/2031
94951M-AJ-2	WELLFLEET CLO LTD CLO		D	4	1.A FE	92,016,250	100.0080	92,507,381	92,500,000	92,267,450	0	143,570	0	0	1.192	1.379	JAJO	223,489	1,173,292	03/31/2020	10/20/2029
96467F-AJ-9	WHITEBOX CLO		D	2,4	1.A FE	15,000,000	99.9630	14,994,390	15,000,000	15,000,000	0	0	0	0	1.254	1.235	JAJO	35,527	30,269	08/17/2021	07/24/2032
97316J-AE-3	WIND RIVER CLO		D	2,4	1.C FE	15,500,000	100.0820	15,512,633	15,500,000	15,500,000	0	0	0	0	1.832	1.836	JAJO	57,565	94,559	06/11/2021	07/20/2034
98625Z-AQ-7	YORK CLO CLO		D	4	1.A FE	3,250,000	99.8520	3,245,204	3,250,000	3,250,000	0	0	0	0	1.222	1.248	JAJO	8,050	42,212	02/21/2020	04/20/2032
98625T-AJ-4	YORK CLO		D	4	1.A FE	79,392,000	100.0000	80,699,806	80,700,000	79,908,779	0	286,384	0	0	1.278	1.715	JAJO	203,444	1,096,295	03/17/2020	01/22/2031
98875N-AA-3	ZAIS CDO CLO		D	4	1.A FE	7,249,673	99.9430	7,272,833	7,276,961	7,263,442	0	4,191	0	0	1.332	1.396	JAJO	19,648	102,632	08/24/2018	07/20/2031
98885G-AA-6	ZAIS CDO CLO		D	4	1.A FE	7,924,118	99.9380	7,919,205	7,924,118	7,924,118	0	0	0	0	1.074	1.230	JAJO	18,435	92,136	02/06/2018	04/15/2029
98887V-AA-1	ZAIS CDO CLO		D	4	1.A FE	18,568,614	99.4050	18,458,192	18,568,614	18,568,614	0	0	0	0	1.414	1.468	JAJO	56,878	279,912	09/11/2017	04/15/2030
BCC305-3L-3	ARES CLO CLO		B	4	1.C FE	20,448,450	100.1010	19,351,829	19,332,400	19,332,400	0	0	0	(1,116,050)	1.950	1.955	JAJO	79,585	198,245	04/21/2021	04/15/2032
BCC30M-VR-2	ICG CLO CLO		B	4	1.C FE	7,958,925	99.7500	7,373,321	7,391,800	7,391,800	0	0	0	(567,125)	1.650	1.653	JAJO	25,409	65,765	05/26/2021	07/18/2034
BCC30M-VV-3	ICG CLO CLO		B	4	1.C FE	3,367,238	99.9940	3,127,119	3,127,300	3,127,300	0	0	0	(239,938)	2.100	2.105	JAJO	13,317	32,157	05/26/2021	07/18/2034
BCC30Y-M3-9	BLACKROCK CLO CLO		B	4	1.A FE	18,302,250	99.8260	17,028,375	17,058,000	17,058,000	0	0	0	(1,244,250)	0.880	0.881	JAJO	30,856	79,842	05/28/2021	07/19/2035
D2773#-AA-1	Gelsenkirchen Senior Note		D		1.G	15,843,274	92.8390	17,528,866	18,880,954	14,803,809	0	259,696	0	0	1.763	2.982	JJ	166,461	348,693	07/01/2021	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		D		1.G	21,344,158	84.9140	21,417,468	25,222,663	18,338,478	0	196,466	0	0	1.951	3.073	JJ	246,090	514,807	07/01/2021	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		D		1.G	24,393,315	76.9150	22,090,529	28,720,737	19,884,748	0	124,493	0	0	2.097	3.157	JJ	301,085	627,551	07/01/2021	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		D		1.G	16,336,844	67.0760	12,844,735	19,149,617	12,513,665	0	(3,495)	0	0	2.334	3.315	JJ	223,443	465,258	07/01/2021	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		D		1.G	9,594,977	67.0540	7,530,287	11,230,170	7,345,802	0	(2,486)	0	0	2.332	3.304	JJ	130,918	272,902	07/01/2021	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		D		6. FE	0	0.0380	0	0	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G2616*-AB-1	DPR-CR Limited Senior Secured Note		D		3.A FE	25,531,250	107.2740	27,388,408	25,531,250	25,531,250	0	0	0	0	6.750	6.806	MJSD	76,594	1,723,359	01/18/2017	12/15/2026
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure		D		1.F PL	72,260,758	103.5360	74,917,872	72,359,324	72,294,439	0	10,928	0	0	4.260	4.334	MON	119,875	3,082,507	05/01/2018	02/17/2027
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		D		1.G PL	35,528,403	105.5630	37,504,848	35,528,403	35,528,403	0	0	0	0	3.790	3.790	MS	340,372	1,346,526	10/29/2012	03/30/2028
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N		C		5.B GI	0	0.0000	0	0	0	0	0	0	0	10.000	0.000	MON	0	128,400	10/16/2019	11/27/2021
G7178*-AB-0	Porterbrook Rail Finance Ltd Senior Secu		B		2.B FE	14,438,610	104.7630	13,921,276	13,288,289	13,288,289	0	0	0	(122,635)	3.180	3.180	AO	83,340	433,113	07/20/2016	07/20/2028
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N		D		3.B FE	6,096,884	99.7410	6,081,067	6,096,884	6,096,884	0	0	0	0	6.600	6.653	FMAN	51,417	401,277	07/21/2015	08/15/2022
G9006@-AB-2	Transmission Finance DAC Senior Secured		B		2.A	44,812,350	109.4430	51,512,541	47,068,075	47,068,075	0	0	0	(3,573,978)	2.563	2.563	FA	479,191	1,262,763	02/05/2016	02/10/2031
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur		D		2.A PL	25,152,119	101.4450	25,445,417	25,083,052	25,158,046	0	5,927	0	0	1.814	2.273	MJSD	1,264	416,888	09/01/2021	09/30/2037
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured		D		2.A PL	32,237,700	103.8850	33,359,531	32,111,996	32,241,619	0	3,919	0	0	1.814	2.296	MJSD	1,618	551,760	09/01/2021	03/31/2037
V3430#-AA-4	Off-Grid Energy Access Fund Senior Secur		D		5.B GI	2,500,000	101.0000	2,525,000	2,500,000	2,500,000	0	0	0	0	3.694	3.692	MN	15,648	94,147	09/04/2020	05/01/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,048,467,813	XXX	10,439,262,597	10,061,960,652	10,041,011,734	223,197	1,148,848	6,382,666	(6,454,098)	XXX	XXX	XXX	48,019,091	199,664,688	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						77,440,454,830	XXX	83,418,171,492	74,985,569,857	77,033,247,518	(6,971,212)	(86,284,719)	24,480,160	(426,074,977)	XXX	XXX	XXX	600,087,210	2,485,782,552	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037389-AK-9	AON CORP COMPANY GUARNT				2.C FE	13,565,200	125.8510	19,399,932	15,415,000	14,554,979	0	128,548	0	0	8.205	9.637	JJ	632,400	1,264,801	07/01/2009	01/01/2027
06415F-RB-0	BANK OF NOVA SCOTIA BNS 3.7 07/27/81			2	2.C FE	140,635	97.8100	131,637	134,584	134,584	0	0	0	(6,051)	3.700	3.714	JAJO	893	1,861	06/08/2021	07/27/2081
780086-SH-8	ROYAL BANK OF CANADA CORP FOREIGN			2	2.B FE	52,060	104.8680	58,114	55,417	55,417	0	0	0	472	4.500	4.498	MN	262	2,547	07/21/2020	11/24/2080
780086-TQ-7	ROYAL BANK OF CANADA DISCOUNT NOTE			2	2.B FE	158,083	96.9410	145,817	150,418	150,418	0	0	0	(7,665)	3.650	3.642	MN	576	2,533	06/01/2021	11/24/2081
89117F-M6-3	TORONTO-DOMINION BANK/THE Corp FOR			2	2.A FE	143,198	97.1000	138,368	142,501	142,501	0	0	0	(697)	3.600	3.601	AO	869	1,346	07/22/2021	10/31/2081
89356B-AF-5	TRANSCANADA TRUST DISCOUNT NOTE			2	2.C FE	94,809	98.6090	93,679	95,001	95,001	0	0	0	191	4.200	4.195	MS	1,301	2,014	03/01/2021	03/04/2081
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A		D	2	3.C FE	8,594,289	141.1630	28,019,444	19,849,000	9,995,064	0	333,778	0	0	8.151	19.110	JD	4,494	1,618,025	01/16/2007	06/30/2031
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						22,748,274	XXX	47,986,991	35,841,921	25,127,964	0	462,326	0	(13,750)	XXX	XXX	XXX	640,795	2,893,127	XXX	XXX
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2.A FE	5,405,132	152.6950	7,999,691	5,239,000	5,383,248	0	(2,087)	0	0	8.312	8.048	JJ	217,733	435,466	01/29/1998	07/01/2046
054536-AA-5	AXA SA NT SUB NOTES		D		2.A FE	28,393,216	144.8100	34,283,768	23,675,000	26,262,284	0	(209,398)	0	0	8.600	6.917	JD	90,491	2,036,050	03/28/2007	12/15/2030
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	2.C FE	30,754,380	162.6960	49,179,747	30,228,000	30,588,507	0	(32,542)	0	0	10.176	9.940	JD	8,544	3,076,001	04/01/2016	09/30/2050
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1.G FE	58,500,000	102.6970	60,077,745	58,500,000	58,500,000	0	0	0	0	5.000	5.000	AO	593,125	2,925,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INS CORP FOREIGN		D	2	1.G FE	87,105,000	107.7500	93,855,638	87,105,000	87,105,000	0	0	0	0	5.100	5.066	AO	925,491	4,442,355	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1.G FE	47,360,000	108.7590	51,334,248	47,200,000	47,316,660	0	(25,050)	0	0	4.700	4.632	JJ	992,118	2,218,400	03/30/2020	01/20/2046
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						257,517,728	XXX	296,730,837	251,947,000	255,155,699	0	(269,077)	0	0	XXX	XXX	XXX	2,827,502	15,133,272	XXX	XXX
4899999. Total - Hybrid Securities						280,266,002	XXX	344,717,828	287,788,921	280,283,663	0	193,249	0	(13,750)	XXX	XXX	XXX	3,468,297	18,026,399	XXX	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu				1.G	946,641	118.8000	1,124,614	946,641	946,641	0	0	0	0	11.312	11.290	N/A	297	107,088	04/21/2006	09/30/2025
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh				1.G	1,508,082	162.9000	2,456,658	1,508,082	1,508,082	0	0	0	0	14.854	14.370	DEC	622	224,006	11/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN				1.G	6,478,533	86.2640	21,415,597	24,825,785	16,630,245	0	1,074,727	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc				1.G	871,926	104.8200	913,953	871,926	871,926	0	0	0	0	7.701	7.563	APR	44,951	67,147	03/17/2008	04/30/2028
74408#-AD-1	Pru Ann Life Assurance Corp Note				1.E	121,772,152	106.3460	129,499,315	121,772,152	121,772,152	0	0	0	0	4.385	4.385	JD	237,320	5,339,709	04/20/2016	12/15/2023
74408#-AE-9	Pru Ann Life Assurance Corp Senior Note				1.E	177,974,683	106.6030	189,725,546	177,974,683	177,974,683	0	0	0	0	3.953	3.953	JD	214,969	7,035,339	04/20/2016	06/20/2024
744355-B#-4	Prudential Realty Secs Senior Note				2.C IF	35,000,000	99.6160	34,865,583	35,000,000	35,000,000	0	0	0	0	1.410	6.270	AO	83,621	584,500	02/02/2001	04/30/2026
744355-C#-3	Prudential Realty Secs Senior Note				2.C	25,000,000	104.6270	26,156,790	25,000,000	25,000,000	0	0	0	0	2.760	2.290	AO	116,917	690,000	04/30/2015	04/30/2025
744355-C*-7	Prudential Realty Secs Senior Note				2.C	139,000,000	100.8170	140,135,626	139,000,000	139,000,000	0	0	0	0	2.890	0.880	AO	680,675	4,017,100	04/30/2013	04/30/2022
744355-C@-5	Prudential Realty Secs Senior Note				2.C	15,000,000	104.5280	15,679,246	15,000,000	15,000,000	0	0	0	0	3.100	2.140	AO	78,792	465,000	04/30/2014	04/30/2024
744355-D#-2	Prudential Realty Secs Senior Note				2.C	12,800,000	98.4990	12,607,872	12,800,000	12,800,000	0	0	0	0	1.180	6.310	JD	420	214,400	11/01/1999	06/30/2026
744355-D*-6	Prudential Realty Secs Senior Note				2.C	35,000,000	104.5280	36,584,906	35,000,000	35,000,000	0	0	0	0	3.100	2.140	AO	183,847	1,085,000	04/30/2014	04/30/2024
744355-D@-4	Prudential Realty Secs Senior Note				2.C IF	45,000,000	99.6160	44,827,178	45,000,000	45,000,000	0	0	0	0	1.410	6.260	AO	107,513	751,500	11/01/1999	04/30/2026
744355-E#-1	Prudential Realty Secs Senior Note				2.C	5,000,000	99.9260	4,996,314	5,000,000	5,000,000	0	0	0	0	1.340	2.480	JD	186	67,000	06/30/2015	06/30/2025
744355-E*-5	Prudential Realty Secs Senior Note				2.C	60,311,070	101.0640	60,952,745	60,311,070	60,311,070	0	0	0	0	2.650	1.330	JD	4,440	1,598,243	06/28/2013	06/30/2022
744355-E@-3	Prudential Realty Secs Senior Note				2.C	5,000,000	103.6740	5,183,720	5,000,000	5,000,000	0	0	0	0	2.660	2.250	JD	369	133,000	06/30/2014	06/30/2024
744355-F#-0	Prudential Realty Secs Senior Note				2.C	34,793,983	97.7100	34,198,539	34,999,999	34,902,865	0	25,052	0	0	0.790	4.419	AO	58,372	276,500	08/01/2017	10/15/2025
744355-F*-4	Prudential Realty Secs Senior Note				2.C	10,000,000	99.9260	9,992,628	10,000,000	10,000,000	0	0	0	0	1.340	2.480	JD	372	134,000	06/30/2015	06/30/2025
744355-F@-2	Prudential Realty Secs Senior Note				2.C	64,987,999	104.7390	68,080,463	65,000,000	64,995,393	0	1,781	0	0	3.660	2.113	AO	502,233	2,379,000	08/01/2017	10/15/2023
744355-G#-9	Prudential Realty Secs Senior Note				2.C	95,125,435	104.7390	99,651,993	95,143,001	95,136,257	0	2,607	0	0	3.660	2.113	AO	735,138	3,482,234	08/01/2017	10/15/2023
744355-G*-3	Prudential Realty Secs Senior Note				2.C	35,121,701	102.9020	36,015,684	34,999,999	35,049,194	0	(17,050)	0	0	2.290	4.490	AO	169,206	801,500	08/01/2017	10/15/2024
744355-G@-1	Prudential Realty Secs Senior Note				2.C	35,121,701	102.9020	36,015,684	34,999,999	35,049,220	0	(17,023)	0	0	2.290	2.567	AO	169,206	801,500	08/01/2017	10/15/2024
744355-H#-8	Prudential Realty Secs Senior Note				2.C	59,988,923	104.7390	62,843,504	60,000,000	59,995,747	0	1,644	0	0	3.660	2.113	AO	463,600	2,196,000	08/01/2017	10/15/2023
744355-H*-2	Prudential Realty Secs Senior Note				2.C	26,183,466	97.7100	25,583,894	26,183,466	26,183,466	0	0	0	0	0.790	6.380	AO	43,668	206,849	02/10/1999	10/15/2025
744355-H@-0	Prudential Realty Secs Senior Note				2.C	23,565,119	97.7100	23,025,505	23,565,119	23,565,119	0	0	0	0	0.790	5.100	AO	39,301	186,164	02/10/1999	10/15/2025
744355-J*-0	Prudential Realty Secs Senior Note				2.C Z	20,250,834	99.4860	19,897,180	20,000,000	20,136,463	0	79,411	0	0	1.490	2.777	JD	13,244	586,000	08/01/2017	12/15/2026
744355-J@-8	Prudential Realty Secs Senior Note				2.C Z	34,000,000	99.4860	33,825,206	34,000,000	34,000,000	0	0	0	0	1.490	6.450	JD	22,516	996,200	06/17/1999	12/15/2026
744355-K#-4	Prudential Realty Secs Senior Note				2.C	21,085,420	103.0770	21,646,191	21,000,000	21,035,739	0	(11,598)	0	0	2.330	2.420	JD	21,747	489,300	08/01/2017	12/15/2024
744355-K*-8	Prudential Realty Secs Senior Note				2.C	40,162,704	103.0770	41,230,840	40,000,000	40,068,074	0	(22,092)	0	0	2.330	2.420	JD	41,422	932,000	08/01/2017	12/15/2024
744355-K@-6	Prudential Realty Secs Senior Note				2.C Z	40,501,668	99.4860	39,794,360	40,000,000	40,272,925	0	158,823	0	0	1.490	2.777	JD	26,489	1,172,000	08/01/2017	12/15/2026
744355-L#-3	Prudential Realty Secs Senior Note				2.C	9,962,189	98.4990	9,849,900	10,000,000	9,980,365	0	(14,624)	0	0	1.180	5.178	JD	328	167,500	08/01/2017	06/30/2026
744355-L*-7	Prudential Realty Secs Senior Note				2.C	34,013,661	97.9890	33,316,275	34,000,000	34,006,337	0	(1,680)	0	0	0.840	4.382	MS	84,093	285,600	08/01/2017	09/15/2025
744355-L@-5	Prudential Realty Secs Senior Note				2.C	15,004,984	102.8910	15,433,598	15,000,000	15,001,896	0	(728)	0	0	2.330	4.833	JJ	161,158	349,500	08/01/2017	07/15/2024
000000-00-0	Prudential Realty Secs Senior Note				2.C Z	24,995,463	97.7100	24,728,676	25,308,205	25,160,752	0	38,030	0	0	0.790	2.185	AO	42,208	199,935	08/01/2017	10/15/2025
000000-00-0	Prudential Realty Secs Senior Note				2.C Z	19,696,765	97.7100	19,486,533	19,943,210	19,827,015	0	29,968	0	0	0.790	2.185	AO	33,261	157,551	08/01/2017	10/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744568-AP-7	Prudential Intl Ins Hldgs Ltd Senior Not				1.G	185,000,000	110.8640	205,097,801	185,000,000	185,000,000	0	0	0	0	4.432	4.432	FA	3,188,578	8,199,200	02/11/2016	02/11/2026
744568-AR-3	Prudential Intl Ins Hldgs Ltd Senior Not				1.G	100,000,000	106.7630	106,763,115	100,000,000	100,000,000	0	0	0	0	3.356	3.356	MS	867,044	3,356,300	09/28/2017	09/28/2027
P7921#-AA-8	Prudential Chile II Spa Promissory Note		B		1.G YE	297,233,388	102.2790	238,061,476	232,756,032	241,465,022	0	(1,310,963)	0	(45,559,556)	6.509	5.453	MS	4,797,529	14,902,719	06/03/2021	03/07/2026
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						1,913,458,490	XXX	1,931,664,708	1,866,909,369	1,867,646,648	0	16,285	0	(45,559,556)	XXX	XXX	XXX	13,235,652	64,636,584	XXX	XXX
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te				1.F	458,798,507	120.8290	554,363,025	458,798,507	458,798,507	0	0	0	0	5.140	5.195	MON	1,048,100	23,582,242	03/16/2015	03/15/2040
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						458,798,507	XXX	554,363,025	458,798,507	458,798,507	0	0	0	0	XXX	XXX	XXX	1,048,100	23,582,242	XXX	XXX
694198-AB-4	PGIM Real Estate Finance, LLC Note				2.A YE	105,890,000	103.4780	103,477,638	100,000,000	105,582,219	0	(307,781)	0	0	2.618	1.439	MJSD	7,273	1,309,050	09/20/2021	11/25/2026
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						105,890,000	XXX	103,477,638	100,000,000	105,582,219	0	(307,781)	0	0	XXX	XXX	XXX	7,273	1,309,050	XXX	XXX
G87598-AA-5	Tensator Holdings Ltd Senior Secured Ter		D	4	5.B Z	2,250,974	101.2300	2,549,272	2,518,297	2,490,020	0	1,810	0	0	8.111	10.741	MJSD	9,514	204,262	06/15/2012	12/15/2023
G87598-AB-3	Tensator Holdings Ltd Senior Secured Ter		B	4	5.B Z	2,233,391	101.2300	2,567,286	2,536,092	2,479,524	0	4,648	0	(188,106)	8.111	13.418	MJSD	9,581	213,069	06/15/2012	12/15/2023
G87598-AC-1	Tensator Holdings Ltd Senior Secured Ter		B	4	5.B Z	2,235,881	101.2300	2,267,815	2,240,260	2,209,590	0	3,082	0	(20,265)	8.000	11.201	MJSD	8,347	181,934	06/15/2012	12/15/2023
5499999. Subtotal - Bonds - Affiliated Bank Loans - Acquired						6,720,246	XXX	7,384,373	7,294,649	7,179,134	0	9,540	0	(208,371)	XXX	XXX	XXX	27,442	599,265	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,484,867,243	XXX	2,596,889,744	2,433,002,525	2,439,206,508	0	(281,956)	0	(45,767,927)	XXX	XXX	XXX	14,318,467	90,127,141	XXX	XXX
00109X-AC-1	ADB Companies, LLC Sr. Secured			4	4.C	28,670,647	99.0200	28,389,675	28,670,647	28,670,647	0	0	0	0	7.452	7.450	MJSD	6,728	1,759,097	12/30/2021	12/18/2025
001208-AA-1	AES US Wind Generation Holding Debt in a				3.A	37,437,532	106.3980	39,832,744	37,437,532	37,437,532	0	0	0	0	4.250	4.276	MJSD	4,420	1,591,095	12/09/2016	06/30/2032
002278-AA-3	ASC Leasing VI Inc Senior Secured Term L			4	4.B YE	20,784,937	98.4800	20,469,006	20,784,937	20,784,937	0	0	0	0	4.056	4.020	MJSD	2,309	842,945	04/09/2020	04/09/2025
004528-AB-7	AM LLC Senior Secured Term Loan			4	4.C	10,314,030	101.3000	10,357,925	10,225,000	10,251,548	0	(62,482)	0	0	1.965	5.648	JAJO	21,979	419,064	09/01/2021	04/30/2023
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se			4	6. *	14,820,552	61.0140	20,595,952	33,756,000	14,820,552	0	0	6,451,352	0	89.341	33.854	FMAN	0	0	09/01/2021	12/02/2024
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se			4	6. *	5,439,861	61.0140	7,584,065	12,430,000	5,439,861	0	0	6,885,301	0	97.082	35.813	MON	0	0	06/21/2021	12/02/2024
02139*-AB-6	Altamira Technologies Corp Senior Secure			4	4.C YE	1,000,000	99.7200	997,200	1,000,000	1,000,000	0	0	0	0	6.243	9.261	MON	500	91,285	04/08/2020	07/24/2025
029618-AA-9	Overseas Shpholding Group, Inc Senior Se			4	4.A	0	0.0000	0	0	0	0	0	0	0	17.594	0.000	MJSD	0	46,527	12/21/2018	12/21/2023
03117#-AA-0	Amherst ASG Holdings, LLC Sr. Secured			4	4.C	28,561,500	99.4800	28,412,980	28,561,500	28,561,500	0	0	0	0	13.863	7.189	MJSD	67,991	2,075,073	12/18/2020	12/18/2025
000000-00-0	Bowline Energy LLC Sr. Secured			4	4.B Z	12,973,428	100.0000	16,321,182	16,321,182	13,079,678	0	106,251	(144,146)	0	40.556	15.076	MJSD	180,213	318,437	08/09/2021	08/09/2025
14081*-AC-7	Carbon California Company, LLC Senior Se			4	4.C YE	21,111,161	101.0000	21,322,273	21,111,161	21,111,161	0	0	0	0	2.882	6.799	MON	3,889	1,336,543	04/03/2020	05/15/2023
228047-A#-3	Crowley Holdings, Inc. Senior Secured			4	4.C	8,160,128	99.7700	8,141,360	8,160,128	8,160,128	0	0	0	0	3.806	9.252	MON	12,144	170,996	11/29/2021	06/20/2024
292788-AA-0	EnerVest Energy Instl Fund Sr. Secured			4	4.B YE	10,714,930	98.4900	10,553,135	10,714,930	10,714,930	0	0	0	0	10.392	10.387	MJSD	3,051	1,125,484	07/06/2020	07/06/2024
44860#-AG-8	Hybrid Design Associates LLC Senior Secu			4	6. Z	2,992,906	65.8010	3,041,868	4,622,862	2,992,906	0	0	1,525,182	0	0.359	0.360	MON	0	321,437	03/27/2019	01/07/2022
44860#-AH-6	Hybrid Design Associates LLC Senior Secu			4	6. Z	3,101,610	65.4270	3,160,830	4,831,103	3,101,610	0	220,462	1,535,677	0	0.022	0.000	JAJO	0	389,629	09/30/2021	01/07/2022
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term			4	4.C YE	18,841,280	99.9500	18,831,859	18,841,280	18,841,280	0	0	0	0	2.095	7.857	FMAN	4,056	1,568,406	02/28/2019	02/28/2024
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure			4	4.B PL	1,470,000	96.8680	1,423,955	1,470,000	1,470,000	0	0	0	0	4.585	8.175	MON	653	118,907	03/20/2020	12/20/2023
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec				5.B YE	6,362,793	103.1020	6,560,144	6,362,793	6,362,793	0	0	0	0	6.250	6.332	MON	34,244	403,198	04/30/2019	06/30/2025
000000-00-0	MajorKey Technologies Hldg LLC Sr. Secur				4.B Z	18,367,359	98.0500	18,009,195	18,367,359	18,367,359	0	0	0	0	23.657	7.063	MJSD	103,571	10,108	12/03/2021	12/03/2026
000000-00-0	Nine Point Energy, LLC Sr. Secured			4	4.B	0	0.0000	0	0	0	0	0	0	0	111.087	0.000	MON	0	25,192	12/14/2020	08/13/2021
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T			4	5.A	10,610,266	101.4100	10,682,967	10,534,432	10,535,980	0	(74,286)	0	0	1.298	5.933	JAJO	67,397	357,191	09/01/2021	10/31/2022
69889#-AB-3	PaR Systems Group, Inc. Senior Secured R			4	5.A	8,000,000	101.4100	8,112,800	8,000,000	8,000,000	0	0	0	0	3.938	6.189	MON	40,767	285,205	05/25/2021	10/31/2022
740638-AA-5	Pref Apt Com Op Partnership LP Revolver			4	3.B	0	0.0000	0	0	0	0	0	0	0	2.743	0.000	MON	0	10,027	12/22/2020	05/03/2025
74844@-AA-1	Quest Products, LLC Sr. Secured			4	4.C YE	29,168,964	98.8200	28,824,770	29,168,964	29,168,964	0	0	0	0	4.183	8.080	MJSD	560,922	2,405,959	06/19/2020	06/19/2025
000000-00-0	Revco Management, LLC Sr. Secured			4	4.B Z	9,438,441	99.0400	9,347,832	9,438,441	9,438,441	0	0	0	0	6.970	7.625	MJSD	61,332	430,076	04/27/2021	07/10/2024
000000-00-0	Rifle, LLC Sr. Secured				4.C Z	11,927,193	98.5000	11,748,285	11,927,193	11,927,193	0	0	0	0	10.021	9.225	MJSD	6,045	0	12/30/2021	12/30/2026
78433@-AB-7	S4T Holdings Corp. Sr. Secured Revolver			4	3.C	0	0.0000	0	0	0	0	0	0	0	273.750	0.000	MON	0	12,629	12/29/2020	10/15/2024
83083#-AD-4	Skyline Displays Buyer, Inc. Sr. Secured			4	5.C	17,747,770	87.9680	21,829,777	24,815,556	17,747,770	0	(4,486)	0	0	4.345	10.275	MJSD	0	0	10/02/2020	01/13/2026
000000-00-0	Skyline Displays Buyer, Inc. PIK trackin				5.A Z	4	0.0000	0	1,407,487	4	0	0	0	0	4.000	4.060	MJSD	0	0	09/30/2021	01/13/2026
83438@-AA-4	Soltage, LLC Senior Secured Term Loan			4	5.B GI	1,909,342	101.4000	1,936,072	1,909,342	1,909,342	0	0	0	0	2.396	6.568	MJSD	345	127,227	06/10/2019	12/10/2023
83438@-AB-2	Soltage, LLC Senior Secured Revolver			4	5.B GI	3,214,015	101.4000	3,259,011	3,214,015	3,214,015	0	0	0	0	1.894	7.272	MON	580	167,828	12/28/2021	12/10/2023
83438@-AC-0	Soltage, LLC Senior Secured Revolver			4	4.B Z	0	0.0000	0	0	0	0	0	0	0	9.545	0.000	MON	0	11,104	06/10/2019	12/10/2023
84381#-AA-7	Southern Sky Renewable Energy Debt in a				3.B	19,282,256	103.9610	20,045,965	19,282,256	19,282,256	0	0	0	0	4.150	4.172	MJSD	2,223	800,214	03/12/2020	01/03/2045
84381#-AB-5	Southern Sky Renewable Energy Sr. Secure			4	4.A	2,725,869	101.0200	2,753,673	2,725,869	2,725,869	0	0	0	0	4.309	4.288	MJSD	322	117,458	03/12/2020	01/02/2029
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured			4	4.C	4,950,041	98.9100	4,896,086	4,950,041	4,950,041	0	0	0	0	2.540	7.087	JAJO	28,806	384,671	08/21/2020	08/21/2026
000000-00-0	Toledo AcquisitionCo Inc. Sr. Secured			4	4.C Z	3,752,039	98.9100	3,711,142	3,752,039	3,752,039	0	0	0	0	2.420	7.347	JAJO	8,755	23,346	11/18/2021	08/21/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not				2.C	15,154,571	113.0740	17,135,950	15,154,571	15,154,571	0	0	0	0	5.150	5.182	MJSD	2,168	780,460	04/15/2015	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec			4	2.C	2,059,381	100.0000	2,059,381	2,059,381	2,059,381	0	0	0	0	2.081	2.288	MJSD	127	45,589	05/18/2015	09/30/2023
000000-00-0	Verdant Spec Sol Glbl Hldg Co Sr. Secure			4	4.B Z	5,999,881	98.4500	5,906,883	5,999,881	5,999,881	0	0	0	0	7.604	7.572	MJSD	1,250	113,748	10/01/2021	04/30/2026
000000-00-0	Whisps Acquistion Corp. Senior Secured R			4	5.B GI	0	0.0000	0	0	0	0	0	0	0	20.700	0.000	MON	0	3,189	05/01/2019	04/18/2024
G4216*-AA-3	Project Idaho Merger Sub, Inc. Sr. Secur			4	5.B GI	45,400,000	98.5100	44,723,540	45,400,000	45,400,000	0	0	0	0	5.892	7.216	FMAN	291,317	3,384,507	10/01/2020	02/20/2027
C0065#-AD-7	Acquisition Oil Corporation Senior Secur		A	4	5.A	12,300,000	101.3700	12,468,510	12,300,000	12,300,000	0	0	0	0	49.887	8.214	MON	205,289	976,251	11/07/2019	03/29/2023
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se		A	4	5.A Z	10,021,835	98.0140	9,899,687	10,100,289	10,031,554	0	9,719	0	0	12.792	8.023	MON	19,333	575,611	12/22/2021	12/31/2023
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se			4	5.A Z	18,193,876	97.9200	18,917,206	19,318,967	19,177,848	0	42,418	0	124,941	32.676	8.282	MON	163,876	1,184,992	09/01/2021	12/31/2023
000000-00-0	MARR Contracting Pty Ltd Sr. Secured		B	4	4.A Z	1,015,868	98.9500	983,924	994,365	994,365	0	0	0	(21,503)	0.158	7.217	JAJO	15,998	18,388	07/12/2021	07/09/2027
000000-00-0	Vita Global FinCo Limited Senior Secured		B	4	4.A Z	16,763,466	98.3800	15,716,572	15,975,373	15,975,373	0	0	0	(788,092)	7.097	7.037	JD	74,552	516,954	06/29/2021	06/08/2027
D3761#-AA-3	Jahn Gmbh Senior Secured Note		B	4	4.B Z	10,330,552	101.3200	10,171,143	10,038,633	9,899,531	0	(168,564)	0	(497,395)	4.795	6.047	MJSD	14,781	375,343	09/01/2021	12/19/2025
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa		B	4	4.C YE	20,239,389	94.9200	20,429,176	21,522,520	21,522,520	0	0	0	(198,628)	5.228	4.467	FMAN	180,435	1,174,508	07/24/2019	05/05/2023
G1949*-AB-1	Castlegate 740 Limited Sr. Sub PIK Track		B		6. YE	6,467,296	67.7910	7,296,574	13,385,969	7,061,366	(3)	0	0	(65,168)	17.000	11.778	MJSD	0	0	12/02/2021	03/02/2024
G3718#-AD-8	The Gap Partnership Bidco Ltd Senior Sec		B	4	5.B Z	14,614,102	88.9500	13,836,677	15,555,567	15,555,567	0	0	0	(143,560)	4.537	4.639	JAJO	119,586	1,243,371	07/25/2019	07/25/2024
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec		B		5.B Z	8,262,800	101.0320	8,894,775	8,803,925	8,803,925	0	0	0	(81,250)	5.400	5.406	JAJO	80,556	816,933	07/25/2019	07/25/2024
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se		B	4	5.A	3,417,930	100.7800	3,685,540	3,657,015	3,657,015	0	0	0	(33,750)	5.750	5.712	MJSD	6,913	211,523	06/21/2017	12/20/2022
G7547#-AD-6	Revolution Beauty Limited Sr. Secured		B	4	4.B	0	0.0000	0	0	0	0	0	0	0	8.000	0.000	FMAN	0	11,408	11/21/2018	11/19/2023
000000-00-0	Revolution Beauty Limited Sr. Secured		D	4	4.B	0	0.0000	0	0	0	0	0	0	0	8.111	0.000	FMAN	0	11,832	11/21/2018	11/19/2023
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev		D	4	4.C Z	0	0.0000	0	0	0	0	0	0	0	76.064	0.000	MON	0	3,667	06/05/2021	12/15/2023
G9830@-AA-6	YM Group Limited Sr. Secured Accordion N		B	4	6. Z	4,809,573	88.0360	4,820,997	5,476,141	4,820,997	(31,387)	55	790,084	42,811	9.046	17.662	SEP	0	57,591	12/02/2021	09/02/2023
G9830@-AA-6	YM Group Limited Accordion Term Note		B	4	6. *	2,818,634	96.0150	2,961,318	3,084,234	2,687,710	(85,284)	0	112,167	(278,716)	0.000	0.000	MJSD	0	10,428	09/01/2021	09/02/2023
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured		B	4	4.A Z	3,646,103	99.0100	3,347,774	3,381,249	3,381,249	0	0	0	(264,854)	6.982	7.214	FMAN	31,566	126,595	05/13/2021	05/13/2026
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured		B	4	4.A Z	1,842,822	99.0100	1,785,410	1,803,262	1,803,262	0	0	0	(39,560)	6.984	7.671	FMAN	16,835	3,626	11/05/2021	05/13/2026
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured		B	4	4.A Z	23,837,445	99.0100	21,887,037	22,105,885	22,105,885	0	0	0	(1,731,559)	7.008	7.214	FMAN	206,372	827,650	05/13/2021	05/13/2026
T8000#-AA-6	Opera 20 SpA Sr. Secured		B	4	5.B Z	6,936,728	89.4140	6,660,139	7,448,660	6,467,442	0	3,234	0	(491,086)	6.337	15.732	JAJO	85,349	464,362	12/18/2020	10/27/2024
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						607,983,106	XXX	624,741,941	658,359,936	608,679,778	(116,674)	72,321	17,155,617	(4,467,369)	XXX	XXX	XXX	2,739,545	30,684,884	XXX	XXX
00109X-AD-9	ADB Companies, LLC Sr. Secured			4	4.C	9,865,625	99.0200	9,768,942	9,865,625	9,865,625	0	0	0	0	7.351	7.638	MJSD	1,987	613,930	02/25/2021	12/18/2025
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur			4	4.B YE	18,109,633	99.2700	17,977,433	18,109,633	18,109,633	0	0	0	0	2.555	6.422	FMAN	26,158	1,534,525	02/24/2020	02/24/2026
02139*-AA-8	Altamira Technologies Corp Senior Secure			4	4.C YE	6,710,978	99.7200	6,692,188	6,710,978	6,710,978	0	0	0	0	8.652	9.139	JAJO	108,807	585,112	07/24/2019	07/24/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se				2.C PL	421,839	100.0000	421,839	421,839	421,839	0	0	0	0	0.258	2.935	JAJO	34	12,431	10/08/2015	10/08/2025
08516*-AC-4	Berlin Station LLC Term			4	4.B PL	3,908,934	71.0500	9,469,725	13,328,251	3,908,934	0	0	(40,808)	0	6.794	0.000	MJSD	0	0	09/01/2021	09/30/2022
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec			4	2.C YE	5,621,551	100.0000	5,621,551	5,621,551	5,621,551	0	0	0	0	2.315	2.566	MJSD	386	140,017	01/08/2020	06/30/2023
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec			4	2.C YE	5,093,647	100.0000	5,093,647	5,093,647	5,093,647	0	0	0	0	2.315	3.043	MJSD	350	125,671	03/10/2020	06/30/2023
000000-00-0	ConnectAmerica.com LLC Sr. Secured			4	4.B Z	9,323,659	98.7500	9,207,114	9,323,659	9,323,659	0	0	0	0	7.487	8.080	MJSD	2,072	381,234	06/30/2021	06/30/2026
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Rev. Accr.				5.A Z	2,341,471	101.4430	3,573,497	3,673,285	2,341,471	4	0	0	0	8.000	8.300	MON	0	0	12/31/2020	12/31/2022
29358@-AF-2	EnsembleIQ Term B PIK Tracking Note				5.A Z	2	0.0000	0	285,345	2	0	0	0	0	8.000	0.000	MJSD	0	0	09/01/2021	12/31/2022
29358@-AG-0	EnsembleIQ Term A PIK Tracking Note				5.A Z	3	0.0000	0	325,807	3	2	0	0	0	8.000	0.000	MON	0	0	12/31/2020	12/31/2022
29358@-AJ-4	EnsembleIQ Revolver PIK Note			4	6. Z	73,107	101.4430	99,765	98,346	73,107	0	0	0	0	0.000	0.000	MON	0	0	03/30/2020	12/31/2022
29358@-AK-1	EnsembleIQ Term B			4	6. Z	6,070,173	101.4430	6,899,016	6,800,909	6,070,173	0	0	3,131	0	0.000	0.000	FMAN	0	0	09/01/2021	12/31/2022
29358@-AL-9	EnsembleIQ Term A			4	6. Z	5,100,473	101.4430	7,821,645	7,710,417	5,100,473	0	0	31,573	0	0.000	0.000	FMAN	0	0	02/16/2016	12/31/2022
39143@-AA-2	Great Western Leasing and Sale Senior Se				5.A YE	2,711,129	99.9900	2,714,897	2,715,168	2,711,746	0	617	0	0	4.349	4.533	MON	10,169	100,385	08/31/2021	07/24/2023
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu			4	5.B YE	11,649,031	87.8410	10,253,855	11,673,142	11,603,158	0	(45,873)	0	0	4.701	8.952	MJSD	2,756	841,120	09/01/2021	12/21/2023
40475#-AB-4	HDC/HW Intermediate Holdings Senior Secu			4	5.B YE	3,034,319	87.5870	2,675,523	3,054,691	3,030,231	0	(4,088)	0	0	4.701	9.112	MON	721	132,709	09/01/2021	12/21/2023
40480@-AB-9	HCLS Buyer, LLC Sr. Secured			4	4.A IF	13,547,000	100.5200	13,617,444	13,547,000	13,547,000	0	0	0	0	7.604	7.569	MJSD	2,822	1,030,672	12/31/2020	12/29/2025
48240@-AA-3	K2 Pure Solutions NoCal LP Senior Secure			4	4.B PL	41,063,333	96.8690	39,777,605	41,063,333	41,063,333	0	0	0	0	8.787	8.081	MJSD	18,250	3,321,567	12/20/2018	12/20/2023
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured			4	4.C YE	48,133,524	97.6200	46,987,946	48,133,524	48,133,524	0	0	0	0	3.687	4.070	MON	128,701	1,524,557	12/31/2021	06/05/2024
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured			4	5.C YE	11,784,390	79.8300	9,407,478	11,784,390	11,784,390	0	0	0	0	10.586	7.896	MJSD	74,155	713,010	12/16/2021	12/13/2024
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term			4	5.C	2,086,202	89.2400	1,861,726	2,086,202	2,086,202	0	0	0	0	7.097	7.061	MJSD	406	148,062	04/06/2017	03/31/2024
000000-00-0	Pioneer Square Brands, Inc. Sr. Secured				4.B Z	16,275,000	98.0000	15,949,500	16,275,000	16,275,000	0	0	0	0	9.333	7.969	MJSD	10,701	0	12/29/2021	12/29/2027
73935@-AA-3	The Power-Sonic Corporation Senior Secur			4	5.A YE	15,848,557	82.2100	14,234,590	17,314,913	16,170,949	0	322,392	0	0	7.707	15.117	FMAN	155,724	836,640	09/01/2021	11/21/2022
73935@-AB-1	The Power-Sonic Corporation Senior Secur			4	5.A YE	13,500,000	82.2100	11,098,350	13,500,000	13,500,000	0	0	0	0	4.338	6.690	MON	11,465	812,681	07/02/2021	11/21/2022
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure			4	5.A	13,222,344	98.5000	13,024,009	13,222,344	13,222,344	0	0	0	0	7.604	1.770	MJSD	2,754	1,044,198	12/31/2020	12/31/2025
75527#-AE-2	RE Rosamond Two, LLC Term Loan A			4	2.C PL	348,145	100.0000	348,145	348,145	348,145	0	0	0	0	0.309	4.380	JAJO	39	7,118	09/01/2021	12/31/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90290N-A*-0	USA Compression Partners, LP Senior Secu			4	4.A	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	0	11/10/2020	04/02/2023
90376#-AA-1	USS Group LP Senior Secured Revolver A			4	4.C YE	3,409,750	90.2880	3,078,603	3,409,750	3,409,750	0	0	0	0	12.085	6.807	MON	31,295	84,996	12/30/2021	05/01/2024
90376#-AB-9	USS Group LP Senior Secured Revolver			4	4.C YE	9,549,995	90.8610	8,677,261	9,549,995	9,549,995	0	0	0	0	12.097	7.657	MON	98,120	409,752	09/19/2019	05/01/2024
90376#-AC-7	USS Group LP Senior Secured Note				4.C YE	5,699,995	95.3690	5,436,054	5,699,995	5,699,995	0	0	0	0	8.750	8.840	MON	75,010	358,031	04/10/2019	05/01/2024
98159*-AC-7	Worldwide Machinery Senior Secured Revol			4	5.C YE	12,784,410	72.9640	13,277,570	18,197,426	12,784,410	0	(9,913)	4,123,382	0	42.967	32.725	MON	0	548,270	12/22/2021	12/21/2023
000000-00-0	Aspers Finance Limited Sr. Secured		B		4.C Z	14,875,378	97.5000	14,828,092	15,208,300	15,208,300	0	0	0	332,922	17.028	7.010	MJSD	52,844	0	12/14/2021	12/14/2027
000000-00-0	Outfield Bidco Limited Sr. Secured		B	4	4.B Z	12,846,968	98.0000	12,385,651	12,638,420	12,638,420	0	0	0	(208,549)	3.938	6.024	FMAN	35,569	215,482	08/31/2021	08/31/2027
000000-00-0	Premier Modular Acq. Ltd Sr. Secured		B	4	4.B Z	38,632,861	98.2500	37,878,520	38,553,201	38,553,201	0	0	0	(79,659)	12.784	7.289	MJSD	77,802	2,027,448	12/10/2021	02/05/2027
000000-00-0	Project Gold Bidco Limited Sr. Secured		B	4	4.B Z	17,213,051	98.2200	16,253,264	16,547,815	16,547,815	0	0	0	(665,236)	0.847	6.262	MJSD	26,788	718,496	05/18/2021	05/17/2027
000000-00-0	Secuoya Grupo De Comunicacion Sr. Secure		B	4	4.B Z	23,027,128	97.7530	20,896,451	21,376,694	21,376,694	0	0	0	(1,623,178)	6.590	6.552	MJSD	7,719	1,394,719	12/29/2020	12/30/2026
G0693*-AD-7	Aurora Group Holdings (UK) Ltd Senior Se		B	4	6. Z	11,533,072	76.1740	11,635,732	15,275,219	11,635,732	0	447,194	794,833	(469,921)	64.696	0.000	MJSD	0	301,891	12/20/2018	12/20/2024
G0693*-AE-5	Aurora Group Holdings (UK) Ltd Senior Se		D	4	6. Z	1,171,677	76.2810	1,171,677	1,536,000	1,171,677	0	42,058	55,943	0	65.594	20.645	MJSD	0	30,091	12/20/2018	12/20/2024
G0693*-AF-2	Aurora Group Holdings (UK) Ltd Senior Se		B	4	6. Z	1,654,481	76.2810	1,665,539	2,183,424	1,665,539	0	69,378	239,448	(57,163)	65.594	20.181	MJSD	0	44,880	12/20/2018	12/20/2024
G0693*-AG-0	Aurora Group Holdings (UK) Ltd Senior Se		D	4	6. Z	2,226,164	76.2380	2,226,164	2,920,000	2,226,164	0	82,870	130,742	0	65.594	18.678	MJSD	0	57,204	07/30/2020	12/20/2024
000000-00-0	Byzantine Bidco Limited Sr. Secured		B	4	4.B Z	6,988,256	98.1300	6,713,099	6,841,026	6,841,026	0	0	0	(147,230)	7.154	7.716	MJSD	1,453	266,667	06/30/2021	06/30/2027
000000-00-0	Byzantine Bidco Limited Sr. Secured		D	4	4.B Z	1,747,064	98.1300	1,714,394	1,747,064	1,747,064	0	0	0	0	5.614	7.111	MJSD	7,257	69,206	06/30/2021	06/30/2027
G1949*-AA-3	Castlegate 740 Limited G1949*AA3 PIK Tra		B		6. Z	14,554,201	96.0150	15,818,839	16,724,946	14,711,078	(4)	228,320	981,517	(878,370)	0.000	6.443	MJSD	0	55,707	12/02/2021	09/02/2023
G4236*-AA-9	HNS 3 Limited Senior Secured Term Loan A		B	4	5.B IF	27,922,447	92.1940	24,751,440	26,847,135	26,847,135	0	0	0	(247,768)	3.970	5.711	JAJO	198,779	1,576,079	04/20/2018	04/20/2024
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L		B	4	4.B	34,494,815	101.3100	36,438,456	35,967,284	35,967,284	0	0	0	(331,936)	6.250	6.212	FMAN	197,081	2,288,059	02/04/2020	02/04/2026
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C YE	4,398,986	98.7400	4,343,559	4,398,986	4,398,986	0	0	0	0	3.751	3.743	MJSD	455	171,766	12/22/2017	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C YE	2,098,315	98.6200	2,097,286	2,126,634	2,103,719	0	(1,236)	0	0	3.678	5.854	MJSD	213	67,542	09/01/2021	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C YE	2,088,702	98.6300	2,086,069	2,112,676	2,081,494	0	(7,208)	0	0	3.425	5.517	MJSD	218	58,339	09/01/2021	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C YE	2,088,702	98.6300	2,086,069	2,112,676	2,084,347	0	(4,356)	0	0	3.425	6.754	MJSD	218	58,339	09/01/2021	12/20/2022
G6135#-AB-0	Milson Bidco Limited Term Loan A		B	4	5.C YE	7,190,255	91.7820	10,718,973	11,722,528	7,850,737	0	0	0	(67,030)	0.000	0.003	FMAN	0	(261,006)	10/22/2021	11/22/2022
G7112#-AA-7	Pizza Hut (U.K.) Limited Capex Accordion		B	4	4.C IF	9,048,818	103.5180	9,113,629	8,803,925	8,871,503	0	(40,346)	0	(136,969)	4.833	6.718	JAJO	79,356	344,077	09/01/2021	04/20/2024
G7256*-AA-7	Principle Global Ltd Senior Secured Term		B	4	5.A	18,470,658	100.7800	19,542,574	19,391,322	19,377,829	0	(77,289)	0	(227,016)	5.840	5.790	MJSD	37,755	915,048	09/01/2021	12/20/2022
G7547#-AB-0	Revolution Beauty Limited Senior Secured		D	4	4.B	0	0.0000	0	0	0	0	0	0	0	9.397	0.000	FMAN	0	86,700	11/21/2018	11/21/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A		B	4	5.C YE	15,238,266	101.3400	16,728,558	16,507,359	16,507,359	0	0	0	(152,344)	13.013	5.731	MJSD	83,215	965,437	12/06/2017	03/24/2023
G98308-AA-6	YM Group Limited G98308AA6 PIK Tracking		B		6. Z	7	0.0000	0	46,709	0	(7)	0	0	0	0.000	0.000	MJSD	0	0	12/02/2021	09/02/2023
T7000*-AA-2	Italian Entment Network S.p.A. Senior Se		B	4	4.B	0	0.0000	0	0	0	0	0	0	0	9.692	0.000	JAJO	0	120,507	04/28/2018	04/27/2023
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec				2.C YE	34,294,152	114.9150	39,409,033	34,294,152	34,294,152	0	0	0	0	4.850	4.878	MJSD	4,620	1,663,266	11/15/2019	12/31/2039
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC			4	3.A FE	1,685,751	99.9030	1,680,385	1,682,017	1,682,816	0	(597)	0	0	1.084	2.073	JAJO	5,216	0	04/13/2017	10/04/2023
000000-00-0	YM Group Limited Sub PIK Tracking Loan N		B		6. Z	10	0.0000	0	7,430,765	0	(7)	0	0	0	8.000	39.639	SEP	0	0	09/01/2021	03/02/2050
08516*-AB-6	Berlin Station LLC Senior Note				4.B PL	14,508,654	65.9600	27,444,163	41,607,500	14,508,654	0	0	1,571,213	0	7.500	18.042	JAJO	0	0	02/27/2013	09/30/2031
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						617,287,058	XXX	634,694,534	685,548,087	618,459,992	(12)	1,001,923	7,890,974	(4,959,447)	XXX	XXX	XXX	1,579,440	28,542,632	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,225,270,164	XXX	1,259,436,475	1,343,908,023	1,227,139,770	(116,686)	1,074,244	25,046,590	(9,426,816)	XXX	XXX	XXX	4,318,985	59,227,516	XXX	XXX
7699999. Total - Issuer Obligations						72,979,603,498	XXX	81,894,990,688	74,426,286,791	73,881,853,733	(7,194,409)	60,597,480	20,270,704	(465,754,718)	XXX	XXX	XXX	627,508,921	2,416,524,891	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,331,681,539	XXX	1,453,075,169	1,416,771,092	1,334,773,977	0	(1,810,462)	29,858	0	XXX	XXX	XXX	2,987,703	35,103,859	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						7,115,390,948	XXX	7,509,160,092	7,034,499,854	7,083,409,705	0	(9,168,250)	0	(154,713)	XXX	XXX	XXX	17,282,178	257,172,034	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						14,092,467,780	XXX	15,072,432,811	13,884,896,788	14,046,417,296	223,197	(9,966,218)	6,382,666	(6,454,098)	XXX	XXX	XXX	95,376,105	373,671,101	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						6,720,246	XXX	7,384,373	7,294,649	7,179,134	0	9,540	0	(208,371)	XXX	XXX	XXX	27,442	599,265	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,225,270,164	XXX	1,259,436,475	1,343,908,023	1,227,139,770	(116,686)	1,074,244	25,046,590	(9,426,816)	XXX	XXX	XXX	4,318,985	59,227,516	XXX	XXX
8399999 - Total Bonds						96,751,134,175	XXX	107,196,479,608	98,113,657,197	97,580,773,615	(7,087,898)	40,736,334	51,729,818	(481,998,716)	XXX	XXX	XXX	747,501,334	3,142,298,666	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$	19,995,764,636	1B	$	1,905,091,024	1C	$	3,576,568,069	1D	$	4,201,617,078	1E	$	5,603,546,505	1F	$	11,276,987,080	1G	$	10,598,487,820
1B	2A	$	10,278,047,979	2B	$	13,743,932,517	2C	$	9,677,253,256												
1C	3A	$	2,330,806,357	3B	$	1,082,408,920	3C	$	646,893,062												
1D	4A	$	494,258,367	4B	$	936,451,796	4C	$	509,700,146												
1E	5A	$	192,740,007	5B	$	293,022,488	5C	$	122,739,090												
1F	6	$	114,457,418																		

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/Adjusted Carrying Value		Date Acquired
18469#-14-4	ClearBridge Engy Mid Op Fd Inc Mandatory			23.000	100,000.00	0.000	2,300,000	105,644.777	2,429,830	2,300,000	0	107,461	0	0	0	0	0	0	1.F FE	08/07/2015
184692-5#-4	Clearbridge MLP/Midstm Fnd Inc Mandatory			139.000	100,000.00	0.000	13,900,000	106,195.237	14,761,138	13,900,000	0	629,979	0	0	0	0	0	0	1.F FE	06/11/2015
89147L-4#-4	Tortoise Energy Infra Corp. Mandatory Re			800,000.000	25.00	0.000	20,000,000	24.897	19,917,548	20,000,000	0	0	0	0	0	0	0	0	1.E FE	12/17/2021
89148B-5#-4	Tortoise Midstream Energy Fund Mandatory			96,212.000	25.00	0.000	2,405,300	25.574	2,460,528	2,405,300	25,195	100,780	0	0	0	0	0	0	1.E FE	12/08/2015
89148B-6#-3	Tortoise Midstream Energy Fund Mandatory			108,910.190	25.00	0.000	2,867,483	26.049	2,836,994	2,905,631	25,730	25,730	0	0	(38,148)	0	(38,148)	0	1.E FE	09/01/2021
89148B-8#-1	Tortoise Midstream Energy Fund Mandatory			84,667.000	25.00	0.000	2,116,675	26.040	2,204,687	2,116,675	0	92,922	0	0	0	0	0	0	1.E FE	10/16/2018
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory			172,627.380	25.00	0.000	4,315,685	28.128	4,855,695	4,315,685	70,885	283,540	0	0	0	0	0	0	2.B FE	12/13/2018
G37188-AA-6	Gap Partnership Group Ltd Series A-2 Loa		B	4,888,280.610	1.00	0.775	5,659,318	2.808	13,727,462	3,789,266	280,256	323,879	0	0	235,533	0	235,533	58,437	5.B GI	02/26/2021
04367@-12-3	Aseptia, Inc. Series C Preferred Stock			317,124.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	5.B Z	12/17/2013
000000-00-0	Bowline Energy LLC Pref. Non Redeemable			15,256,221.610	100.00	0.620	24,129,576	1.582	24,129,576	9,457,619	0	0	0	14,671,958	0	0	14,671,958	0	5.A	08/09/2021
000000-00-0	BridgeEdu, Inc Preferred Equity Series B			2,324,963.640	1.00	0.000	1	1.000	1	2	0	0	0	0	0	0	0	0	6. Z	08/09/2018
000000-00-0	Dream Holdings, Inc (dba Aero) Preferred			247,475.000	1.00	2.020	400,910	1.620	400,910	499,998	0	0	0	(15,461)	0	0	(15,461)	0	6. Z	06/30/2017
301998-20-9	Exocell, Inc. Preferred Stock			13,026.000	1.00	0.000	1	1.000	1	2	0	0	0	(1)	0	0	(1)	0	6.	09/01/2021
301998-30-8	Exocell, Inc. Preferred Stock			3,322.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	6.	09/01/2021
301998-40-7	Exocell, Inc. Prefrerred Stock CL C			965.000	1.00	0.001	1	0.001	1	1	0	0	0	0	0	0	0	0	6.	09/01/2021
52605@-12-4	LendStreet, Inc Preferred Equity Series			2,605,580.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	6. Z	10/27/2017
000000-00-0	MNE Holding LLC Super Senior Preferred			12,080.000	100.00	1,000.000	14,132,054	1,169.872	14,132,054	12,080,000	0	0	0	2,052,054	0	0	2,052,054	0	6.	01/01/2021
000000-00-0	MNE Holding LLC Preferred Non Reedemable			51,765.937	100.00	1,000.000	58,675,054	1,133.468	58,675,054	51,765,937	0	443,301	0	6,909,117	0	0	6,909,117	0	5.A	01/01/2021
73053#-12-5	Point Digital Finance, Inc. Preferred St			846,919.000	2.36	2.362	1,363,540	1.610	1,363,540	1,999,999	0	0	0	(127,037)	0	0	(127,037)	0	5.B GI	11/09/2018
G6135#-10-4	Milson Bidco Limited Non-Redeemable Pref		B	466,987.420	1.00	0.000	0	0.000	0	10	0	0	0	0	0	0	0	0	6.	11/22/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							152,265,601	XXX	161,895,022	127,536,128	402,066	2,007,592	0	23,490,630	197,385	0	23,688,015	58,437	XXX	XXX
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E		B	4,404,904.880	1.00	0.961	5,728,950	1.355	5,968,823	4,233,677	88,830	461,556	0	0	647,005	0	647,005	(158,239)	5.B YE	10/24/2021
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							5,728,950	XXX	5,968,823	4,233,677	88,830	461,556	0	0	647,005	0	647,005	(158,239)	XXX	XXX
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		D	171.259	1.00	1,000.000	171,259	1.000	0	171,259	0	0	0	0	0	0	0	0	2.C	03/28/2002
8699999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							171,259	XXX	0	171,259	0	0	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							158,165,810	XXX	167,863,845	131,941,064	490,896	2,469,148	0	23,490,630	844,390	0	24,335,020	(99,802)	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$	27,389,458	1F ...$	16,200,000	1G ...$	0
1B	2A ...$	0	2B ...$	4,315,685	2C ...$	0								
1C	3A ...$	0	3B ...$	0	3C ...$	0								
1D	4A ...$	0	4B ...$	0	4C ...$	0								
1E	5A ...$	82,804,630	5B ...$	12,751,809	5C ...$	0								
1F	6 ...$	14,532,969												

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
29279N-10-2	Energy Harbor Corp. Common Equity Shares			707,067.530	33,939,241	48.000	33,939,241	33,939,241	0	0	0	0	0	0	0	12/08/2021	
292999-10-9	Ensoniq Corp COMMON STOCK			347.000	1	0.003	1	1	0	0	0	0	0	0	0	09/01/2021	
31339#-11-1	Federal Home Loan Bank of NY Class B Com			805,049.000	80,504,900	100.000	80,504,900	80,504,900	0	4,732,398	0	0	0	0	0	04/01/2020	
464287-20-0	ISHARES COM			425,676.000	203,043,195	476.990	203,043,195	197,258,854	0	0	0	5,784,341	0	5,784,341	0	12/14/2021	
464288-51-3	ISHARES COM COM			850,000.000	73,958,500	87.010	73,958,500	74,323,550	0	1,491,537	0	(365,050)	0	(365,050)	0	09/16/2021	
49328K-10-7	KEYCON POWER HOLDINGS LLC COM			1,650.000	232,650	141.000	232,650	232,650	0	0	0	153,504	176,604	(23,100)	0	01/08/2019	
74437G-15-1	PRU SERIES FUND: STOCK INDEX FUND			500.000	5,000	10.000	5,000	5,000	0	0	0	0	0	0	0	05/15/2020	
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	54,608	5.490	54,608	45,118	0	499	0	(199)	0	(199)	0	06/27/2009	
000000-00-0	XAP Corporation, Inc. COM			123,988.000	84,312	0.680	84,312	84,312	0	0	0	0	0	0	0	03/05/2021	
83417Q-10-5	SolarWinds Corp Common Stock			0.000	0	0.000	0	0	0	557,940	0	0	0	0	0	12/31/2021	
886029-20-6	THRYV HLDGS INC THRYV HLDGS INC			12,076.110	496,690	41.130	496,690	51,625	0	0	0	382,571	0	382,571	0	07/29/2016	
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq		C	5,000,000.000	5,286,063	1.057	5,286,063	5,000,000	0	0	0	(1,294,364)	0	(1,294,364)	0	05/20/2021	
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto		D	94,507,392.000	136,720,714	1.447	136,720,714	136,720,714	0	0	0	0	0	0	0	10/01/2021	
G1802#-10-7	Camira Group Holdings Ltd Redeemable B O		B	2,121,442.910	16,322,595	7.694	16,322,595	3,191,923	0	0	0	7,652,946	0	7,652,946	(26,518)	04/23/2015	
G3718#-10-8	Gap Partnership Group Ltd Class B Ordina		D	193,419.200	684,464	3.539	684,464	28	0	0	0	257,397	0	257,397	0	06/02/2016	
G6135#-11-2	Milson Bidco Limited Mezzanine Common		B	23,031.210	0	0.000	0	10	0	0	0	0	0	0	0	11/22/2016	
000000-00-0	Pioneer Underwriting Holdings Common Equ		B	6,304.000	0	0.000	0	2	0	0	0	(1)	0	(1)	0	09/01/2021	
G7256*-10-9	Principle Global Ltd Redeemable Shares		B	600.000	772,947	1,288.244	772,947	4,555	0	0	0	545,731	0	545,731	(46)	12/20/2016	
23954D-10-9	Day One Biopharmaceuticals, In Common St			6,030.000	101,606	16.850	101,606	108,419	0	0	0	(6,814)	0	(6,814)	0	12/08/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					552,207,486	XXX	552,207,486	531,470,902	0	6,782,374	0	13,110,062	176,604	12,933,458	(26,564)	XXX	XXX
G1949*-10-5	Castlegate 740 Limited E Ordinary Shares		B	3,337.000	0	0.000	0	52	0	0	0	0	0	0	0	09/01/2015	
00767H-28-7	AST BOND PORT 2022			413.270	6,183	14.960	6,183	6,220	0	0	0	(37)	0	(37)	0	06/24/2021	
00771J-49-3	AST Bond Portfolio 2031			500.000	4,735	9.470	4,735	5,000	0	0	0	(265)	0	(265)	0	01/04/2021	
00771J-52-7	AST Bond Portfolio 2031			500.000	5,390	10.780	5,390	5,000	0	0	0	(270)	0	(270)	0	01/02/2020	
00771J-54-3	AST Western Asset Corporate			500.000	5,395	10.790	5,395	5,000	0	0	0	(70)	0	(70)	0	08/16/2019	
00771J-55-0	AST T. Rowe Price Corporate			500.000	5,415	10.830	5,415	5,000	0	0	0	(55)	0	(55)	0	08/16/2019	
00771J-56-8	AST Prudential Corporate			500.000	5,435	10.870	5,435	5,000	0	0	0	(45)	0	(45)	0	08/16/2019	
00771J-57-6	AST PIMCO Corporate			500.000	5,410	10.820	5,410	5,000	0	0	0	(55)	0	(55)	0	08/16/2019	
00771J-58-4	AST BlackRock Corporate			500.000	5,510	11.020	5,510	5,000	0	0	0	(80)	0	(80)	0	08/16/2019	
00771J-62-6	AST BOND PORT 2030			425.000	5,334	12.550	5,334	5,334	0	0	0	0	0	0	0	06/24/2021	
00771J-63-4	AST BOND PORT			497.980	8,142	16.350	8,142	4,980	0	0	0	1,046	0	1,046	0	04/27/2018	
00771J-65-9	AST Bond Portfolio 2028			246,507.810	3,017,256	12.240	3,017,256	3,032,046	0	0	0	(14,790)	0	(14,790)	0	06/24/2021	
00771J-66-7	AST BOND PORTFOLIO 2027			573.000	6,905	12.050	6,905	5,627	0	0	0	(332)	0	(332)	0	04/04/2016	
00771J-81-6	AST TRP DIVERSIFIED REAL GROWTH PO			459.330	8,998	19.590	8,998	6,017	0	0	0	1,047	0	1,047	0	04/24/2020	
00771J-82-4	AST PRU FLEXIBLE MULTI-STRATEGY PO			381.500	6,718	17.610	6,718	4,864	0	0	0	790	0	790	0	04/24/2020	
74446X-10-4	AST Bond Portfolio 2031			136.050	5,388	39.600	5,388	5,000	0	0	0	388	0	388	0	04/26/2021	
74446X-20-3	AST Bond Portfolio 2031			325.730	5,094	15.640	5,094	5,000	0	0	0	94	0	94	0	04/26/2021	
74446X-30-2	AST Bond Portfolio 2031			56.990	5,580	97.920	5,580	5,000	0	0	0	580	0	580	0	04/26/2021	
74446X-40-1	AST Bond Portfolio 2031			122.760	5,409	44.060	5,409	5,000	0	0	0	409	0	409	0	04/26/2021	
74446X-50-0	AST Bond Portfolio 2031			94.100	5,337	56.720	5,337	5,000	0	0	0	337	0	337	0	04/26/2021	
74446X-60-9	AST Bond Portfolio 2031			352.860	4,951	14.030	4,951	5,000	0	0	0	(49)	0	(49)	0	04/26/2021	
74446X-70-8	AST Bond Portfolio 2031			780.030	5,195	6.660	5,195	5,000	0	0	0	195	0	195	0	04/26/2021	
74446X-80-7	AST Bond Portfolio 2031			92.270	5,363	58.120	5,363	5,000	0	0	0	363	0	363	0	04/26/2021	
74446X-83-1	AST Bond Portfolio 2031			116.900	5,560	47.560	5,560	5,000	0	0	0	560	0	560	0	04/26/2021	
74446X-84-9	AST Bond Portfolio 2031			51.070	5,733	112.260	5,733	5,000	0	0	0	733	0	733	0	04/26/2021	
74446X-85-6	AST Bond Portfolio 2031			167.950	5,139	30.600	5,139	5,000	0	0	0	139	0	139	0	04/26/2021	
74446X-86-4	AST Bond Portfolio 2031			86.610	5,217	60.240	5,217	5,000	0	0	0	217	0	217	0	04/26/2021	
74446X-87-2	AST Bond Portfolio 2031			161.190	5,519	34.240	5,519	5,000	0	0	0	519	0	519	0	04/26/2021	
74446X-88-0	AST Bond Portfolio 2031			37.600	5,551	147.640	5,551	5,000	0	0	0	551	0	551	0	04/26/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					3,171,862	XXX	3,171,862	3,170,140	0	0	0	(8,080)	0	(8,080)	0	XXX	XXX
19416#-10-3	Colico Inc			100.000	2,297,436,571	22,974,366.000	2,297,436,571	956,002,974	0	47,571,793	0	105,349,273	0	105,349,273	0	12/03/2003	
19416#-10-4	Colico II Inc			100.000	587,471,037	5,874,710.000	587,471,037	201,133,075	0	0	0	39,364,569	0	39,364,569	0	05/21/2003	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
685688-10-9	Orchard Street Acres Inc.			100.000	1,283,462,012	12,834,620.000	1,283,462,012	605,172,470	0	4,635,026	0	276,740,979	0	276,740,979	0	01/09/2014	
74408#-10-9	PRUCO Life Insurance Company			250,000.000	5,954,606,386	23,818.000	5,954,606,386	5,257,480,403	0	0	0	380,745,974	0	380,745,974	0	12/23/1971	
000000-00-0	Prudential Legacy Insurance Company of New Jersey			5,000,000.000	299,975,253	60.000	299,975,253	282,033,695	0	34,865,357	0	14,730,533	0	14,730,533	0	04/26/2010	
744355-2#-4	Prudential Realty Securities, Inc.			92.000	529,009,406	5,750,102.000	529,009,406	563,401,639	0	63,263,823	0	(54,304,029)	0	(54,304,029)	0	10/08/1993	
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000.000	1,495,239,643	59,810.000	1,495,239,643	2,076,246,266	0	0	0	338,280,218	0	338,280,218	0	04/01/2004	
000000-00-0	Lotus Re			1,000.000	124,076,363	124,076.000	124,076,363	123,859,962	0	0	0	216,402	0	216,402	0	12/31/2021	
000000-00-0	PGIM Loan Originator			1,000.000	164,874,102	164,874.000	164,874,102	164,874,102	0	0	0	0	0	0	0	12/31/2021	
000000-00-0	Pramerica (Hong Kong) Hldngs LTD		C	1,000.000	0	0.000	0	0	0	41,823,398	0	78,931,924	0	78,931,924	0	12/31/2021	
000000-00-0	Prudential Arizona Reinsurance Universal			1,000.000	0	0.000	0	0	0	0	0	310,000,000	0	310,000,000	0	12/31/2021	
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000.000	0	0.000	0	0	0	0	0	35,000,000	0	35,000,000	0	12/31/2021	
000000-00-0	Dryden Arizona Reinsurance Term Company			1,000.000	0	0.000	0	0	0	0	0	65,000,000	0	65,000,000	0	12/31/2021	
000000-00-0	Prudential Universal Reinsurance Company			1,000.000	0	0.000	0	0	0	0	0	215,000,000	0	215,000,000	0	12/31/2021	
000000-00-0	Gibraltar Universal Life Reinsurance Company			1,000.000	0	0.000	0	0	0	0	0	25,000,000	0	25,000,000	0	12/31/2021	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					12,736,150,773	XXX	12,736,150,773	10,230,204,586	0	192,159,396	0	1,830,055,842	0	1,830,055,842	0	XXX	XXX
9799999 - Total Common Stocks					13,291,530,121	XXX	13,291,530,121	10,764,845,628	0	198,941,770	0	1,843,157,824	176,604	1,842,981,220	(26,564)	XXX	XXX
9899999 - Total Preferred and Common Stocks					13,449,695,931	XXX	13,459,393,966	10,896,786,692	490,896	201,410,918	0	1,866,648,454	176,604	1,867,316,240	(126,366)	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 0 1B ...$ 0 1C ...$ 0 1D ...$ 0 1E ...$ 0 1F ...$ 0 1G ...$ 0

1B 2A ...$ 0 2B ...$ 0 2C ...$ 0

1C 3A ...$ 0 3B ...$ 0 3C ...$ 0

1D 4A ...$ 0 4B ...$ 0 4C ...$ 0

1E 5A ...$ 0 5B ...$ 0 5C ...$ 0

1F 6 ...$ 0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376M-4W-4	GINNIE MAE II CMO 3.000% 06/20/47		12/01/2021	Various		72,752	72,752	0
38376M-EN-3	GINNIE MAE II CMO 3.000% 02/20/47		12/01/2021	Various		127,949	127,949	0
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO		12/01/2021	Interest Capitalization		77,007	77,007	0
38379E-2J-0	GINNIE MAE I CMO 3.000% 09/16/44		12/01/2021	Various		217,931	217,931	0
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44		12/01/2021	Interest Capitalization		55,151	55,151	0
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45		12/01/2021	Various		100,362	100,362	0
38380C-GB-3	GINNIE MAE II CMO 4.000% 01/20/47		12/01/2021	Interest Capitalization		181,716	181,716	0
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48		12/01/2021	Interest Capitalization		31,892	31,892	0
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48		12/01/2021	Interest Capitalization		51,074	51,074	0
38380W-UM-9	GINNIE MAE II CMO 3.000% 04/20/48		12/01/2021	Various		229,699	229,699	0
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48		12/01/2021	Interest Capitalization		530,662	530,662	0
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48		12/01/2021	Interest Capitalization		69,323	69,323	0
912810-FP-8	UNITED STATES TREASURY BOND		06/22/2021	Vantage Casualty		1,104,834	815,000	15,490
912810-RB-6	UNITED STATES TREASURY TREASURY		06/22/2021	Vantage Casualty		3,687,586	3,225,000	9,826
912810-RY-6	UNITED STATES TREASURY TREASURY		02/23/2021	Goldman Sachs & Co		15,768,516	14,000,000	8,698
912810-SE-9	UNITED STATES TREASURY TREASURY		05/18/2021	Goldman Sachs & Co		25,592,000	21,000,000	184,569
912810-SF-6	UNITED STATES TREASURY TREASURY		12/29/2021	INTERFUND TRANSFER		45,613,872	37,470,000	418,483
912810-SH-2	UNITED STATES TREASURY TREASURY		06/29/2021	INTERFUND TRANSFER		43,337,918	37,175,000	133,598
912810-SU-3	UNITED STATES TREASURY TREASURY		02/17/2021	SG Americas securities LLC		14,790,391	15,500,000	2,408
912810-SX-7	UNITED STATES TREASURY TREASURY		07/29/2021	Various		195,055,388	176,460,000	863,596
912810-SZ-2	UNITED STATES TREASURY TREASURY		10/25/2021	Nomura Securities Intl		2,056,373	2,095,000	8,198
912810-TC-2	UNITED STATES TREASURY TREASURY		12/08/2021	Merrill Lynch,Pierce,Fenner &		20,007,281	19,800,000	26,254
91282C-BS-9	US TREASURY NOTE TREASURY		04/12/2021	Various		70,611,678	71,070,000	28,511
91282C-CS-8	US TREASURY NOTE TREASURY		11/03/2021	Various		608,101,490	624,050,000	1,017,947
91855#-AA-1	VA (OXNARD) CTL PASS-THRU TR CTL		11/01/2021	Direct		2,199,702	2,199,702	0
91858#-AA-6	VA SOUTH CAROLINA -2021 LEASE CTL		01/21/2021	Direct		18,027,700	18,027,700	0
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		01/26/2021	Interest Capitalization		2,296	2,296	0
0599999. Subtotal - Bonds - U.S. Governments						1,067,702,543	1,044,635,216	2,717,578
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN		05/27/2021	Hong Kong Banking Inc		73,269	71,207	1,077
013051-ED-5	PROVINCE OF ALBERTA DISCOUNT NOTE		05/27/2021	Scotia Capital Inc		73,699	71,207	1,095
013051-EQ-6	PROVINCE OF ALBERTA DISCOUNT NOTE		11/17/2021	Various		1,289,734	1,268,504	17,182
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE		12/08/2021	Various		27,008	27,666	6
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign		12/15/2021	Various		2,095,640	2,050,778	6,014
135087-M7-6	CANADIAN GOVERNMENT Corp Foreign		11/25/2021	Scotia Capital Inc		226,824	229,222	88
135087-N2-6	CANADIAN GOVERNMENT Corp Foreign		12/15/2021	Scotia Capital Inc		116,702	116,158	76
135087-XW-9	CANADIAN GOVERNMENT GOVT FOREIGN		09/29/2021	Various		469,307	317,052	4,307
218493-AA-2	Cordelio AmalCo GP I Debt in a Project		09/01/2021	SAGA - FOREX		10,519,643	9,773,485	167,544
218493-AB-0	Cordelio AmalCo GP I Debt in a Project		09/01/2021	SAGA - FOREX		5,856,715	5,435,773	37,644
68333Z-AL-1	ONTARIO (PROVINCE OF) ONTARIO (PROVINCE		09/24/2021	DESJARDINS		59,440	70,883	435
68333Z-AS-6	ONTARIO (PROVINCE OF) ONTARIO (PROVINCE		11/17/2021	Various		1,020,251	1,076,428	11,877
00388W-AJ-0	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	04/20/2021	HSBC Securities (USA) Inc		5,633,654	5,645,000	0
00388W-AK-7	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	04/20/2021	HSBC Securities (USA) Inc		2,370,000	2,370,000	0
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO GOVT FORE	D	08/06/2021	Various		2,325,800	2,300,000	0
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI	D	03/03/2021	SMBC NIKKO SECURITIES		1,019,183	810,000	4,010
085209-AD-6	Government of Bermuda GOVT FOREIGN	D	01/29/2021	Various		8,161,100	7,300,000	4,935
085209-AF-1	Government of Bermuda GOVT FOREIGN	D	11/18/2021	Various		8,000,000	6,800,000	87,822
085209-AH-7	Government of Bermuda GOVT FOREIGN	D	04/15/2021	Various		1,326,000	1,300,000	11,353
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	D	03/01/2021	JP Morgan		1,060,000	1,000,000	12,385
168863-DN-5	CHILE REPUBLIC OF NT GOVT FOREIGN	D	01/19/2021	BPN Paribas Securities		6,045,010	5,720,000	70,904
21987B-AS-7	CODELCO INC GOVT FOREIGN	D	11/19/2021	IPSA2		2,645,268	2,500,000	30,938
21987D-AE-4	CORP FINANCI DE DESARROL GOVT FOREIGN	D	05/03/2021	Various		2,311,456	2,400,000	5,920
23330J-AB-7	DP WORLD LTD Corp Foregin	D	12/10/2021	Various		42,359,554	34,510,000	549,517
23330J-AC-5	DP WORLD LTD GOVT FOREIGN	D	02/04/2021	Jefferies & Co, Inc		2,314,841	2,039,000	33,471
29441W-AD-7	EQUATE PETROCHEMICAL BV GOVT FOREIGN	D	04/21/2021	JP Morgan		3,995,920	4,000,000	0
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN	D	04/23/2021	Various		4,737,766	4,380,000	58,614
31424E-AA-0	UNITED ARAB EMIRATES (GOVERNME GOVT FORE	D	10/06/2021	HSBC Securities (USA) Inc		30,449,546	31,090,000	0
445545-AM-8	REPUBLIC OF HUNGARY GOVT FOREIGN	D	09/14/2021	JP Morgan Securities, Inc		5,335,829	5,410,000	0
445545-AN-6	REPUBLIC OF HUNGARY GOVT FOREIGN	D	09/14/2021	JP Morgan Securities, Inc		11,773,204	12,280,000	0
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE	D	02/09/2021	Various		5,325,299	5,390,000	104,306
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	D	12/14/2021	Jefferies & Co, Inc		4,639,200	4,000,000	74,917
45846A-AA-8	INTERCHILE SA GOVT FOREIGN	D	08/31/2021	Various		12,336,150	12,135,000	12,960
465138-7N-9	ISRAEL (STATE OF) GOVT FOREIGN	D	03/01/2021	Various		4,964,125	3,950,000	12,919
46513J-B4-2	ISRAEL (STATE OF) GOVT FOREIGN	D	02/10/2021	Various		5,623,970	4,820,000	19,614
48667Q-AP-0	KAZMUNAIGAZ FIN SUB BV GOVT FOREIGN	D	03/08/2021	Citigroup Capital Markets Inc		3,184,250	2,710,000	61,031
55276V-AG-7	MDGH GMTN BV GOVT FOREIGN	D	02/11/2021	Merrill Lynch International		5,986,250	5,000,000	58,625

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55276V-AK-8	MDGH GMTN BV GOVT FOREIGN	D	04/16/2021	Various		4,727,176	4,390,000	62,099
67091T-AA-3	OFFICE CHERIFIEN DES PHO GOVT FOREIGN	D	12/10/2021	Citigroup Capital Markets Inc		1,526,888	1,425,000	10,910
698299-BH-6	Republic of Panama GOVT FOREIGN	D	02/22/2021	Merrill Lynch,Pierce,Fenner &		641,340	560,000	8,960
698299-BM-5	Republic of Panama GOVT FOREIGN	D	02/22/2021	JP Morgan		1,143,000	1,000,000	17,875
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN	D	03/01/2021	Various		5,460,300	3,930,000	62,556
715638-DQ-2	REPUBLIC OF PERU GOVT FOREIGN	D	03/01/2021	Various		8,337,575	9,700,000	63,619
715638-DR-0	REPUBLIC OF PERU GOVT FOREIGN	D	02/22/2021	Various		11,541,645	13,240,000	94,116
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	01/27/2021	Various		4,578,400	3,880,000	41,872
71568P-AE-9	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	04/23/2021	Various		10,573,317	9,010,000	173,269
71568P-AF-6	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	03/03/2021	Various		20,100,974	15,740,000	238,825
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	02/12/2021	Various		2,832,850	2,120,000	3,410
71568Q-AJ-6	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	10/12/2021	Standard Chartered Bank London		2,356,875	2,250,000	21,070
731011-AU-6	REPUBLIC OF POLAND CORP FOR	D	11/19/2021	IPSA2		5,357,454	5,000,000	20,764
73928Q-AA-6	POWER FINANCE CORPORATION LTD GOVT FOREI	D	04/06/2021	Various		9,525,519	7,980,000	130,657
73928Q-AB-4	POWER FINANCE CORPORATION LTD GOVT FOREI	D	10/13/2021	Various		11,716,595	11,500,000	98,915
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	04/23/2021	Various		3,682,500	3,000,000	78,360
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	12/14/2021	Various		47,591,153	36,646,000	596,392
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	12/14/2021	Various		6,389,350	5,360,000	43,629
74727P-AR-2	STATE OF QATAR GOVT FOREIGN	D	02/22/2021	Goldman Sachs International		7,360,788	5,170,000	28,076
74727P-AW-1	STATE OF QATAR GOVT FOREIGN	D	11/19/2021	LMTPRT		8,875,697	8,500,000	26,533
74727P-AX-9	STATE OF QATAR GOVT FOREIGN	D	11/16/2021	Various		40,814,300	34,960,000	170,380
74727P-AX-9	STATE OF QATAR GOVT FOREIGN	D	11/19/2021	IPSA2		2,987,015	2,600,000	9,425
74727P-AY-7	STATE OF QATAR GOVT FOREIGN	D	04/15/2021	Goldman Sachs & Co		5,579,250	4,300,000	107,276
74730D-AC-7	QATAR PETROLEUM GOVT FOREIGN	D	06/30/2021	Citigroup Capital Markets Inc		9,097,257	9,195,000	0
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	12/09/2021	Citigroup Capital Markets Inc		24,943,750	19,000,000	131,423
77586R-AD-2	ROMANIA GOVT FOREIGN 4.875% 01/22/24	D	11/19/2021	IPSA2		5,357,576	5,000,000	81,250
77586R-AF-7	ROMANIA GOVT FOREIGN 5.125% 06/15/48	D	06/03/2021	Various		15,166,126	12,712,000	205,143
77586R-AJ-9	ROMANIA GOVT FOREIGN 4.000% 02/14/51	D	03/01/2021	Various		4,629,020	4,440,000	67,862
80413T-AE-9	Saudi Arabia GOVT FOREIGN	D	11/16/2021	Various		13,880,000	12,500,000	150,035
80413T-AE-9	Saudi Arabia GOVT FOREIGN	D	11/19/2021	CBSPRT		2,720,550	2,500,000	19,635
80413T-AL-3	Saudi Arabia GOVT FOREIGN	D	04/07/2021	Morgan Stanley & Co, Inc		950,950	760,000	9,199
80413T-AQ-2	Saudi Arabia GOVT FOREIGN	D	01/28/2021	Standard Chartered Bank London		1,441,410	1,380,000	18,764
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	11/19/2021	CBSPRT		3,247,160	3,000,000	5,250
857006-AM-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	07/16/2021	Nomura Securities Intl		1,159,300	1,000,000	9,208
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	D	11/19/2021	LMTPRT		4,783,435	4,500,000	60,000
87942U-AC-5	Telekom Malaysia Berhad DEBENTURES 144A	D	11/19/2021	IPSA2		3,002,535	2,500,000	60,703
G8450L-AJ-3	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	11/19/2021	CBSPRT		2,597,728	2,400,000	4,200
G8450L-AN-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	11/19/2021	IPSA2		10,405,246	10,000,000	20,833
M72005-AA-5	NATIONAL CENTRAL COOLING CO PJ GOVT FORE	D	05/27/2021	Various		3,501,250	3,525,000	4,375
N3700L-AD-7	GREENKO DUTCH BV GOVT FOREIGN	D	09/24/2021	Various		6,958,552	6,822,110	130,090
P3143N-AH-7	CODELCO INC GOVT FOREIGN	D	11/19/2021	CBSPRT		2,620,923	2,000,000	9,567
P3143N-AW-4	CODELCO INC GOVT FOREIGN	D	11/19/2021	CBSPRT		4,378,363	4,000,000	33,000
P3579E-BV-8	DOMINICAN REPUBLIC GOVT FOREIGN	D	12/22/2021	Citigroup Capital Markets Inc		1,448,850	1,300,000	32,659
Y39427-DV-1	Indian Railway Finance CORP FOREIGN	D	04/14/2021	Various		9,623,057	8,910,000	112,586
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	10/29/2021	Standard Chartered Bank London		872,100	760,000	19,214
1099999. Subtotal - Bonds - All Other Governments						562,236,706	500,832,473	4,755,570
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE		07/07/2021	PURCTR1		3,488,371	2,415,000	26,843
914367-DH-7	UNIVERSITY OF KANSAS HOSP AUTH CORPORATE		07/07/2021	PURCTR1		2,413,604	2,170,000	30,621
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,901,975	4,585,000	57,464
130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE MUNI		09/30/2021	Various		22,717,787	14,650,000	276,424
130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE MUNI		10/28/2021	Various		22,276,140	14,000,000	249,167
160853-VC-8	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE		05/21/2021	Citigroup Capital Markets Inc		12,855,000	12,855,000	0
19648A-T4-7	COLORADO ST HLTH FACS AUTH REV CORPORATE		07/07/2021	PURCTR1		9,784,388	8,925,000	52,558
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45		12/01/2021	Interest Capitalization		79,082	79,082	0
3136AV-LD-9	FANNIE MAE CMO 3.500% 03/25/47		12/01/2021	Interest Capitalization		94,711	94,711	0
3136AV-TE-9	FANNIE MAE CMO 2.500% 03/25/47		12/01/2021	Interest Capitalization		293,269	293,269	0
3136AW-DM-6	FANNIE MAE CMO 3.000% 04/25/47		12/01/2021	Various		182,099	182,099	0
3136AX-S8-9	FANNIE MAE CMO 3.000% 09/25/47		12/01/2021	Various		306,663	306,663	0
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		12/01/2021	Interest Capitalization		424,481	424,481	0
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48		12/01/2021	Interest Capitalization		311,779	311,779	0
452252-LX-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		07/07/2021	PURCTR1		4,488,825	3,750,000	3,646
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI		07/07/2021	PURCTR1		1,665,630	1,500,000	6,167
45506E-CL-5	INDIANA FINANCE AUTHORITY CORPORATE MUNI		10/01/2021	Merrill Lynch,Pierce,Fenner &		16,000,000	16,000,000	0
45517J-AA-7	INDIANA UNIV CORPORATE		10/06/2021	WELLS FARGO SEC LLC		10,000,000	10,000,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE		07/07/2021	PURCTR1		8,522,334	6,200,000	7,243
546475-RG-1	LOUISIANA ST GAS & FUELS TAX CORPORATE M		07/07/2021	PURCTR1		11,198,100	10,000,000	74,444
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		07/07/2021	PURCTR1		2,147,807	1,795,000	1,745
64990B-ZK-2	NEW YORK ST DORM AUTH REVS ST CORPORATE		08/23/2021	Morgan Stanley & Co, Inc		12,363,600	8,000,000	160,000
64990C-QE-4	NY ST DORM AUTH CORPORATE MUNI		10/07/2021	Morgan Stanley & Co, Inc		3,468,055	2,300,000	3,514
64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORPORATE		10/27/2021	Morgan Stanley & Co, Inc		7,755,400	5,000,000	19,444
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN		07/07/2021	PURCTR1		8,481,216	6,400,000	117,279
663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE		08/11/2021	Taxable Exchange		6,742,611	6,735,000	64,357
663903-KL-5	NORTHEAST OHIO REGIONAL SEWER CORPORATE		08/11/2021	Taxable Exchange		11,137,592	11,125,000	106,306
72014T-AC-3	PIEDMONT HEALTHCARE INC CORPORATE		10/12/2021	Citigroup Capital Markets Inc		11,796,895	12,100,000	19,923
81728X-AA-6	Sentara Hlthcre CORPORATE		10/14/2021	RBC Capital Markets		15,407,500	15,200,000	3,252
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI		07/07/2021	PURCTR1		4,807,640	4,000,000	70,556
91514A-JV-8	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		11/10/2021	Morgan Stanley & Co, Inc		469,584	300,000	3,750
91514A-JY-2	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		02/26/2021	Citigroup Capital Markets Inc		5,944,900	5,000,000	8,264
915217-XM-0	UNIVERSITY VA CORPORATE MUNI TAXABLE		07/14/2021	Barclays Capital Inc		10,465,000	10,465,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						222,188,088	187,992,084	1,248,039
00023*-BC-6	AAA Cooper Transportation Senior Note		09/01/2021	DB PCG Non-Trust		258,103	249,969	1,393
00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE		08/02/2021	Mizuho Securities USA, Inc.		6,474,910	6,500,000	0
001306-AC-3	AHS HOSPITAL CORP CORPORATE		01/21/2021	Various		4,673,600	4,650,000	0
00141U-AC-7	AIG CLO CLO 1.252% 04/20/32		04/16/2021	Credit Suisse First Boston Cor		9,492,400	9,500,000	0
00142M-AC-4	AIG CLO CLO 1.258% 10/25/33		10/27/2021	Morgan Stanley & Co, Inc		20,000,000	20,000,000	0
00206R-KF-8	AT&T INC CORPORATE 3.500% 02/01/61		08/27/2021	RBC Capital Markets		7,646,277	7,697,000	22,450
00206R-LJ-9	AT&T INC CORPORATE 3.550% 09/15/55		09/09/2021	Tax Free Exchange		2,960,413	2,952,000	50,651
00206R-LV-2	AT&T INC CORPORATE 3.650% 09/15/59		09/14/2021	PRT Cardinal - 1538		42,658,572	41,015,000	0
00206R-LV-2	AT&T INC CORPORATE 3.650% 09/15/59		09/09/2021	Tax Free Exchange		2,321,366	2,490,000	43,928
002474-B*-4	AZZ Inc Sr. Unsecured 2.770% 01/19/28		01/19/2021	Direct		9,500,000	9,500,000	0
002824-BH-2	ABBOTT LABORATORIES CORPORATE		09/30/2021	Barclays Capital Inc		6,789,000	5,000,000	84,389
00287Y-AS-8	ABBVIE INC CORPORATE 4.700% 05/14/45		04/05/2021	Various		17,110,110	14,000,000	222,858
00287Y-AW-9	ABBVIE INC CORPORATE 4.450% 05/14/46		02/23/2021	Various		16,209,709	13,584,000	157,858
00287Y-CB-3	ABBVIE INC CORPORATE 4.250% 11/21/49		04/08/2021	Various		8,135,042	7,140,000	114,304
00287Y-CB-3	ABBVIE INC CORPORATE 4.250% 11/21/49		09/14/2021	PRT Cardinal - 1538		6,919,251	5,679,000	76,430
00287Y-DB-2	ABBVIE INC CORPORATE 4.750% 03/15/45		04/05/2021	Goldman Sachs & Co		6,052,450	5,000,000	14,514
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE		10/25/2021	Various		16,348,650	13,000,000	266,075
00502*-AA-1	Across Finance LLC Sr. Secured		01/07/2021	Direct		11,580,000	11,580,000	0
00724P-AD-1	ADOBE INC CORPORATE 2.300% 02/01/30		12/20/2021	Various		8,157,795	8,000,000	72,067
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORPORATE		07/23/2021	Various		10,735,847	10,005,000	146,112
00774C-AB-3	AECOM CORPORATE 5.125% 03/15/27		08/19/2021	Citigroup Capital Markets Inc		1,095,000	1,000,000	22,493
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP CORPORATE		12/02/2021	Various		61,055,178	61,040,000	4,720
008016-C*-6	The Aerospace Corporation Senior Note		09/01/2021	DB PCG Non-Trust		2,206,283	2,121,760	5,982
008016-D@-3	The Aerospace Corporation Sr. Secured		02/18/2021	Direct		8,900,000	8,900,000	0
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		09/01/2021	Various		6,806,191	5,773,348	172,118
00817Y-AZ-1	AETNA INC CORPORATE 3.875% 08/15/47		09/14/2021	PRT Cardinal - 1538		1,162,407	1,020,000	3,294
009158-BA-3	AIR PRODS & CHEMS INC CORPORATE		10/15/2021	JP Morgan Securities, Inc		19,364,403	19,274,000	147,249
013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORPORATE		05/06/2021	JP Morgan Securities, Inc		641,250	600,000	8,323
01400E-AB-9	ALCON FINANCE CORP CORPORATE		07/06/2021	Various		9,039,012	8,584,000	65,851
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		95,881	87,989	1,515
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		338,393	303,560	5,394
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		178,074	158,379	2,861
018522-M@-8	Allete Sr. Unsecured 2.650% 09/10/25		08/31/2021	DC PCG Non Trust		4,342,885	4,342,405	57,537
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		07/27/2021	Various		16,048,796	15,075,000	262,746
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		08/03/2021	Jefferies & Co, Inc		255,638	255,000	2,654
02112#-AH-0	Alsco Inc. Senior Unsecured Note		09/01/2021	DC PCG Non Trust		14,579,376	14,149,785	260,317
02154#-AB-2	Alticor, Inc. Sr. Unsecured		01/14/2021	Direct		49,000,000	49,000,000	0
02154#-AC-0	Alticor, Inc. Sr. Unsecured		01/14/2021	Direct		6,440,000	6,440,000	0
023135-BZ-8	Amazon.com, Inc. CORPORATE		05/10/2021	JP Morgan Securities, Inc		10,898,038	10,900,000	0
023135-CB-0	Amazon.com, Inc. CORPORATE		05/10/2021	JP Morgan Securities, Inc		9,928,400	10,000,000	0
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA CORPORATE		07/01/2021	Barclays Capital Inc		2,677,873	2,623,000	8,036
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE		08/20/2021	Pierpont Securities		1,135,600	1,000,000	10,450
02361D-AX-8	AMEREN ILLINOIS CO CORPORATE		06/22/2021	Various		3,721,613	3,715,000	0
024016-AD-1	American Assets Trust, L.P. Senior Unsec		09/01/2021	PLIC BV SA PCG		14,029,821	12,662,049	46,776
02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE		09/16/2021	Various		2,147,125	2,150,000	6,861
02507*-AD-6	American Century Companies Inc Senior Un		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		3,199,870	2,936,381	40,477
025816-CN-7	AMERICAN EXPRESS CO CORPORATE		12/02/2021	Taxable Exchange		6,950,862	6,960,000	18,502
02665W-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE		09/07/2021	BPN Paribas Securities		22,984,820	23,000,000	0
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE		12/13/2021	Barclays Capital Inc		15,325,313	12,451,000	231,900

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE		12/09/2021	Various		25,946,940	20,753,000	318,578
026874-DC-8	AMERICAN INTL GROUP INC CORPORATE		10/05/2021	Barclays Capital Inc		5,645,950	5,000,000	44,132
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE		10/04/2021	WELLS FARGO SEC LLC		7,224,112	5,636,000	64,626
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE		11/03/2021	Barclays Capital Inc		2,571,660	2,000,000	8,972
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS CORPORATE		12/09/2021	RBC Capital Markets		2,033,880	2,000,000	1,767
03040W-AU-9	AMERICAN WATER CAPITAL CORP. CORPORATE		08/25/2021	WELLS FARGO SEC LLC		11,300,932	10,166,000	83,785
03040W-AY-1	AMERICAN WATER CAPITAL CORP. CORPORATE		05/11/2021	WELLS FARGO SEC LLC		396,020	400,000	0
03085*-AB-8	AmeriTex Pipe & Products, LLC Sr. Secure		11/04/2021	Direct		1,178,794	1,178,794	0
03085*-AC-6	AmeriTex Pipe & Products, LLC Revolver		12/22/2021	Direct		5,649,611	5,649,611	0
031100-H@-2	Ametek Inc Senior Unsecured Note		09/01/2021	Various		15,104,003	14,482,899	65,229
031100-P*-5	Ametek Inc Senior Unsecured Note		09/01/2021	DB PCG Non-Trust		2,649,913	2,400,172	21,738
031162-BZ-2	AMGEN INC CORPORATE 4.400% 05/01/45		09/16/2021	US Bank NA		738,612	600,000	10,193
031162-CD-0	AMGEN INC CORPORATE 4.563% 06/15/48		09/14/2021	PRT Cardinal - 1538		4,445,631	3,500,000	39,926
031162-CF-5	AMGEN INC CORPORATE 4.663% 06/15/51		09/14/2021	PRT Cardinal - 1538		19,577,659	14,980,000	174,629
031162-CS-7	AMGEN INC CORPORATE 3.375% 02/21/50		12/10/2021	BPN Paribas Securities		5,232,250	5,000,000	52,969
031162-CZ-1	AMGEN INC CORPORATE 2.000% 01/15/32		08/05/2021	Citigroup Capital Markets Inc		9,038,848	9,100,000	0
031162-DC-1	AMGEN INC CORPORATE 3.000% 01/15/52		09/09/2021	Various		45,679,404	45,800,000	53,750
032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE		08/18/2021	Various		2,633,878	2,569,000	20,846
032654-AT-2	ANALOG DEVICES INC CORP FLOATER		09/28/2021	Citigroup Capital Markets Inc		8,500,000	8,500,000	0
032654-AU-9	ANALOG DEVICES INC CORPORATE		11/01/2021	Various		3,971,200	4,000,000	5,289
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE		12/09/2021	Various		101,759,498	81,700,000	941,589
03523T-BV-9	ANHEUSER-BUSCH COS INC CORPORATE		05/06/2021	Morgan Stanley & Co, Inc		5,255,400	4,000,000	65,983
035240-AN-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE		07/06/2021	Citigroup Capital Markets Inc		4,702,956	3,808,000	40,386
036752-AD-5	ANTHEM INC CORPORATE 4.375% 12/01/47		09/09/2021	Goldman Sachs & Co		12,470,400	10,000,000	123,958
036752-AD-5	ANTHEM INC CORPORATE 4.375% 12/01/47		09/14/2021	PRT Cardinal - 1538		11,864,846	9,510,000	120,196
036752-AH-6	ANTHEM INC CORPORATE 4.550% 03/01/48		09/14/2021	PRT Cardinal - 1538		4,009,442	3,150,000	5,574
036752-AK-9	ANTHEM INC CORPORATE 3.700% 09/15/49		09/14/2021	PRT Cardinal - 1538		2,610,219	2,300,000	0
036752-AL-7	ANTHEM INC CORPORATE 2.875% 09/15/29		12/21/2021	Goldman Sachs & Co		4,999,680	4,800,000	37,567
036752-AN-3	ANTHEM INC CORPORATE 2.250% 05/15/30		09/27/2021	RBC Capital Markets		1,816,488	1,800,000	15,075
036752-AS-2	ANTHEM INC CORPORATE 3.600% 03/15/51		03/08/2021	JP Morgan Securities, Inc		16,569,467	16,630,000	0
036752-AS-2	ANTHEM INC CORPORATE 3.600% 03/15/51		09/14/2021	PRT Cardinal - 1538		1,419,962	1,260,000	0
037411-AR-6	APACHE CORP CORPORATE 6.000% 01/15/37		10/27/2021	PURCTR1		6,140,483	5,000,000	85,833
03764#-AA-4	Apollo Core Infra Feeder Fund Sr Secured		12/27/2021	Direct		6,225,909	6,225,909	0
03764#-AB-2	Apollo Core Infra Feeder Fund Senior Sub		12/27/2021	Direct		3,220,298	3,220,298	0
037833-CD-0	APPLE INC CORPORATE 3.850% 08/04/46		04/06/2021	Barclays Capital Inc		3,144,460	2,750,000	18,822
037833-CJ-7	APPLE INC CORPORATE 3.350% 02/09/27		03/31/2021	RBC Capital Markets		3,302,340	3,000,000	15,633
037833-DP-2	APPLE INC CORPORATE 2.200% 09/11/29		11/12/2021	Various		16,883,664	16,435,000	81,013
037833-EC-0	APPLE INC CORPORATE 1.200% 02/08/28		02/12/2021	US Bank NA		8,505,180	8,545,000	2,564
037833-ED-8	APPLE INC CORPORATE 1.650% 02/08/31		02/01/2021	Goldman Sachs & Co		5,058,583	5,060,000	0
03820C-B*-5	Applied Industrial Tech, Inc. Senior Not		09/01/2021	DC PCG Non Trust		2,757,049	2,653,085	28,625
038336-D*-1	AptarGroup Inc Senior Note		12/01/2021	PALAC FLEX		4,928,997	4,740,445	38,503
038336-E*-0	AptarGroup Inc Senior Note		09/01/2021	PICA-SA-Motorola PRV		2,464,659	2,298,037	17,283
03881V-AG-4	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		06/10/2021	JP Morgan Securities, Inc		7,069,993	7,000,000	10,507
03882K-AE-2	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		09/27/2021	JP Morgan Securities, Inc		25,249,900	25,000,000	18,065
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE		12/06/2021	Various		17,647,142	13,185,000	290,261
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE		09/28/2021	WELLS FARGO SEC LLC		4,927,680	4,500,000	1,219
039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE		10/12/2021	Various		69,719,018	69,600,000	73,958
03968@-AH-5	Arctic Slope Regional Corporat Senior Un		09/01/2021	DB PCG Non-Trust		752,556	707,489	4,760
03968@-AJ-1	Arctic Slope Regional Corporat Senior Un		09/01/2021	PALAC FLEX		1,531,910	1,411,955	9,939
04317@-AM-0	Arthur J. Gallagher & Co Senior Note		09/01/2021	PRIAC-SA-FUJI STABLE VAL FUND		741,794	707,489	5,438
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure		12/01/2021	PICA SA West Rock PRV		19,000,000	19,000,000	54,783
04472*-AP-6	Ashley Furniture Industries, L Sr. Unsec		07/20/2021	Various		113,640,000	113,640,000	0
045086-AP-0	ASHTON WOODS USA LLC / ASHTON CORPORATE		11/22/2021	JP Morgan Securities, Inc		498,125	500,000	3,918
04636N-AB-9	ASTRAZENECA PLC CORPORATE		05/25/2021	JP Morgan Securities, Inc		1,737,825	1,740,000	0
04636N-AC-7	ASTRAZENECA PLC CORPORATE		05/25/2021	Morgan Stanley & Co, Inc		53,995,140	54,000,000	0
04636N-AE-3	ASTRAZENECA PLC CORPORATE		11/10/2021	Various		24,788,996	24,617,000	133,963
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER		03/04/2021	JP Morgan Securities, Inc		34,250,000	34,250,000	0
052769-AG-1	AUTODESK INC CORPORATE		10/06/2021	Old Mission Markets LLC		1,465,714	1,403,000	9,219
052769-AH-9	AUTODESK INC CORPORATE		10/05/2021	Morgan Stanley & Co, Inc		40,827,150	40,950,000	0
053015-AG-8	AUTOMATIC DATA PROCESSING INC CORPORATE		11/01/2021	Various		10,940,291	10,935,000	17,165
05329W-AR-3	AUTONATION, INC CORPORATE		07/26/2021	Various		24,567,834	24,565,000	0
05332*-BC-1	Automotive Rentals, Inc. Senior Secured		09/01/2021	DC PCG Non Trust		18,221,144	16,979,742	5,349
05508R-AE-6	B&G FOODS HLDG CORP CORPORATE		10/12/2021	Various		10,241,838	10,002,000	58,719
05508W-AB-1	B&G FOODS INC CORPORATE		10/13/2021	Various		1,856,075	1,800,000	13,650
05523#-AA-1	Karlin Parmer 8.1 LLC CTL		12/15/2021	Direct		21,120,651	21,120,651	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05526D-BB-0	BAT CAPITAL CORP CORPORATE		04/05/2021	RBC Capital Markets		5,327,600	5,000,000	25,689
05565E-AH-8	BMW US CAP CORP LLC CORPORATE		04/22/2021	Barclays Capital Inc		7,472,780	7,000,000	8,167
05565E-AY-1	BMW US CAP CORP LLC CORPORATE		07/02/2021	JP Morgan Securities, Inc		2,264,060	2,000,000	17,708
05565E-BE-4	BMW US CAP CORP LLC CORPORATE		11/05/2021	Various		1,476,873	1,303,000	12,152
05565E-BN-4	BMW US CAP CORP LLC CORP FLOATER		03/29/2021	JP Morgan Securities, Inc		42,000,000	42,000,000	0
05825#-AP-3	Baldwin Richardson Foods Sr. Secured		05/12/2021	Direct		5,000,000	5,000,000	0
058498-AX-4	BALL CORP CORPORATE 3.125% 09/15/31		09/09/2021	Deutsche Bank Securities Inc		3,475,000	3,475,000	0
059165-EN-6	BALTIMORE GAS & ELEC CO CORPORATE		06/07/2021	JP Morgan Securities, Inc		174,689	175,000	0
06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER		06/22/2021	Merrill Lynch,Pierce,Fenner &		16,547,518	13,575,000	161,644
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER		03/23/2021	Various		36,145,437	31,670,000	161,432
06051G-JB-6	BANK OF AMERICA CORP CORP FLOATER		03/26/2021	Merrill Lynch,Pierce,Fenner &		4,704,465	4,700,000	51,098
06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER		03/08/2021	Merrill Lynch,Pierce,Fenner &		2,000,000	2,000,000	0
06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER		07/15/2021	Merrill Lynch,Pierce,Fenner &		4,650,000	4,650,000	0
06406R-AU-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		07/07/2021	Various		20,108,746	19,875,000	66,498
06406R-AW-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		07/20/2021	Morgan Stanley & Co, Inc		5,000,000	5,000,000	0
06406R-AZ-0	BANK OF NEW YORK MELLON CORP/T CORPORATE		11/02/2021	Various		41,676,717	41,650,000	8,466
06540A-AC-5	BANK BANK_19-BN20 CMBS		11/02/2021	Credit Suisse First Boston Cor		15,734,494	15,150,000	31,158
06540E-AE-3	BANK BANK_21-BNK38 CMBS		12/13/2021	Morgan Stanley & Co, Inc		1,514,975	1,500,000	1,991
06541A-BB-5	BANK_21-BN31 CMBS 1.771% 02/15/54		01/28/2021	WELLS FARGO SEC LLC		3,913,456	3,875,000	1,906
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA O CORPORATE		08/04/2021	Merrill Lynch,Pierce,Fenner &		8,575,000	8,575,000	0
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		09/14/2021	HARTPARUL		2,820,060	2,000,000	42,806
07274N-AQ-6	BAYER US FINANCE II LLC CORPORATE		09/14/2021	PRT Cardinal - 1538		12,319,140	9,675,000	104,813
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		01/14/2021	JP Morgan Securities, Inc		1,720,000	1,720,000	0
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		01/14/2021	JP Morgan Securities, Inc		2,655,000	2,655,000	0
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		12/01/2021	Various		20,967,184	19,103,880	158,292
07556Q-BR-5	BEAZER HOMES USA INC CORPORATE		08/23/2021	Stifel, Nicolaus & Co		3,880,375	3,700,000	78,497
075887-BX-6	BECTON DICKINSON & CO CORPORATE		09/14/2021	PRT Cardinal - 1538		19,556,994	15,235,000	195,614
075887-CK-3	BECTON DICKINSON & CO CORPORATE		09/14/2021	PRT Cardinal - 1538		2,978,588	2,600,000	31,511
081437-AT-2	BEMIS INC CORPORATE 2.630% 06/19/30		10/21/2021	Jefferies & Co, Inc		686,501	680,000	6,259
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		01/29/2021	Citigroup Capital Markets Inc		3,433,833	3,400,000	2,927
08163E-BA-2	BENCHMARK MORTGAGE TRUST BMARK CMBS		05/13/2021	Deutsche Bank Securities Inc		49,645,619	48,200,000	83,233
08163G-AS-9	BENCHMARK MORTGAGE TRUST BMARK CMBS		08/03/2021	JP Morgan Securities, Inc		15,449,916	15,000,000	15,548
08163J-AC-8	BENCHMARK MORTGAGE TRUST BMARK CMBS		09/17/2021	Goldman Sachs & Co		71,378,785	69,300,000	127,504
08163J-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS		09/17/2021	Goldman Sachs & Co		4,039,977	4,000,000	6,889
08163K-BE-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		10/29/2021	Deutsche Bank Securities Inc		3,707,784	3,600,000	3,647
08163K-BF-7	BENCHMARK MORTGAGE TRUST BMARK CMBS		10/29/2021	Deutsche Bank Securities Inc		45,448,741	45,000,000	43,669
08163M-AD-9	BENCHMARK MORTGAGE TRUST BMARK CMBS		12/08/2021	Citigroup Capital Markets Inc		7,069,517	7,000,000	9,882
084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE		12/09/2021	JP Morgan Securities, Inc		12,252,240	10,500,000	32,667
084423-AV-4	BERKLEY (WR) CORPORATION CORPORATE		04/09/2021	Various		13,498,558	13,185,000	30,668
084423-AW-2	BERKLEY (WR) CORPORATION CORPORATE		12/06/2021	Various		56,267,256	57,038,000	125,708
08576P-AH-4	BERRY GLOBAL INC CORPORATE		10/25/2021	Tax Free Exchange		698,096	700,000	3,053
08888@-AA-6	BIF II Safe Harbor Holdings LL Senior Se		09/01/2021	PICA SA West Rock PRV		1,829,236	1,651,558	12,901
09172#-AG-4	Bissell, Inc Sr. Unsecured		03/02/2021	Direct		8,930,000	8,930,000	0
09247X-AP-6	BLACKROCK INC CORPORATE		11/08/2021	Suntrust Capital Markets Inc		4,391,140	4,000,000	2,708
09247X-AS-0	BLACKROCK INC CORPORATE		12/17/2021	Various		30,409,100	30,500,000	12,396
000000-00-0	BlackRock US Core Prpty Fnd LP Senior Un		06/03/2021	Direct		12,043,500	12,043,500	0
09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE		06/10/2021	Merrill Lynch,Pierce,Fenner &		884,000	875,000	0
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		5,221,759	4,000,000	7,311
10334#-AL-6	Boyd Watterson GSA REIT Sr. Unsecured		09/01/2021	DC PCG Non Trust		2,598,596	2,553,374	15,241
10334#-AP-7	Boyd Watterson GSA REIT Sr. Unsecured		12/07/2021	Direct		5,370,000	5,370,000	0
109696-AA-2	BRINKS CO CORPORATE 4.625% 10/15/27		12/15/2021	ROBERT BAIRD		510,950	500,000	3,983
109696-AB-0	BRINKS CO CORPORATE 5.500% 07/15/25		12/13/2021	Various		4,202,700	4,000,000	30,708
11133T-AE-3	BROADRIDGE FINANCIAL SOL CORPORATE		05/06/2021	JP Morgan Securities, Inc		18,092,217	18,100,000	0
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CORPORATE		08/24/2021	BPN Paribas Securities		5,505,000	5,000,000	22,066
11135F-AL-5	BROADCOM INC CORPORATE		04/13/2021	Various		15,750,455	14,313,000	45,730
11135F-AS-0	BROADCOM INC CORP 4.300% 11/15/32		12/09/2021	RBC Capital Markets		3,921,085	3,500,000	11,706
11135F-BA-8	BROADCOM INC CORPORATE		04/07/2021	Merrill Lynch,Pierce,Fenner &		13,282,074	11,700,000	268,613
11135F-BG-5	BROADCOM INC CORPORATE		12/07/2021	RBC Capital Markets		5,291,350	5,000,000	59,375
114474-D*-7	Brookshire Grocery Company Senior Note		08/31/2021	DB PCG Non-Trust		415,084	380,286	1,664
116794-B@-6	Bruker Corporation Sr. Unsecured		09/01/2021	PRIAC-SAPP-FOREX		1,646,594	1,614,161	3,623
000000-00-0	Bruker Corporation Sr. Unsecured		12/07/2021	Direct		156,098,148	156,098,148	0
000000-00-0	Bruker Corporation Sr. Unsecured		12/07/2021	Direct		45,948,831	45,948,831	0
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		09/01/2021	PLIC BV SA PCG		5,663,046	4,949,597	67,939
12015U-B@-9	Bulab Holdings, Inc. Sr. Unsecured		09/27/2021	Direct		6,000,000	6,000,000	0
12469@-AA-5	C and J Clark America Inc. Senior Secure		02/19/2021	Various		53,784	53,784	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12469@-AA-5	C and J Clark America Inc. Senior Secure		09/01/2021	DC PCG Non Trust		3,162,370	3,062,044	1,786
124857-AN-3	CBS CORP CORPORATE 4.600% 01/15/45		09/09/2021	Goldman Sachs & Co		12,191,600	10,000,000	74,111
124857-AT-0	CBS CORP CORPORATE 3.375% 02/15/28		04/08/2021	BPN Paribas Securities		3,214,440	3,000,000	16,031
1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE		08/25/2021	WELLS FARGO SEC LLC		4,299,750	4,200,000	12,892
1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE		05/18/2021	Deutsche Bank Securities Inc		669,938	675,000	3,375
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		09/01/2021	DC PCG Non Trust		32,432,391	31,139,858	13,736
12542R-H@-2	CHS Inc. Senior Note 3.800% 07/14/25		12/01/2021	Various		3,302,766	3,154,097	16,314
12542R-L*-9	CHS Inc. Sr. Unsecured		09/01/2021	DC PCG Non Trust		15,274,241	14,710,411	157,549
125523-AH-3	CIGNA CORP NEW CORPORATE		04/26/2021	Various		20,143,613	17,500,000	27,648
125523-AK-6	CIGNA CORP NEW CORPORATE		04/16/2021	Various		29,587,853	23,800,000	310,102
125523-AK-6	CIGNA CORP NEW CORPORATE		09/14/2021	PRT Cardinal - 1538		22,142,213	16,830,000	206,168
125523-BK-5	CIGNA CORP NEW CORPORATE		09/14/2021	PRT Cardinal - 1538		2,505,105	2,199,000	35,505
125523-CF-5	CIGNA CORP NEW CORPORATE		04/14/2021	BPN Paribas Securities		2,740,388	2,250,000	27,300
125523-CK-4	CIGNA CORP NEW CORPORATE		07/23/2021	Morgan Stanley & Co, Inc		11,597,597	10,872,000	135,538
125523-CK-4	CIGNA CORP NEW CORPORATE		09/14/2021	PRT Cardinal - 1538		3,707,429	3,470,000	0
125523-CQ-1	CIGNA CORP NEW CORPORATE		07/26/2021	Various		83,043,580	82,485,000	364,397
125523-CQ-1	CIGNA CORP NEW CORPORATE		09/14/2021	PRT Cardinal - 1538		4,818,414	4,500,000	0
12610#-AA-1	CBRE U.S. Core Ptrs REIT Sr. Unsecured		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,757,557	2,546,961	28,935
12610#-AF-0	CBRE U.S. Core Ptrs REIT Sr. Unsecured		08/26/2021	Direct		8,000,000	8,000,000	0
12626L-AD-4	COMM MORTGAGE TRUST CMBS		06/01/2021	Various		305,868	305,868	0
12626P-AM-5	CRH AMERICA INC CORPORATE		04/27/2021	Suntrust Capital Markets Inc		1,647,705	1,500,000	25,995
12636Y-AD-4	CRH AMERICA FINANCE INC CORPORATE		09/14/2021	PRT Cardinal - 1538		2,066,348	1,650,000	33,206
126408-HA-4	CSX CORP CORPORATE 4.500% 08/01/54		07/27/2021	Various		2,613,910	2,000,000	44,500
126408-HA-4	CSX CORP CORPORATE 4.500% 08/01/54		09/14/2021	PRT Cardinal - 1538		1,274,965	985,000	5,418
126408-HG-1	CSX CORP CORPORATE 4.250% 11/01/66		10/29/2021	Various		20,754,086	16,680,000	164,886
126408-HK-2	CSX CORP CORPORATE 4.300% 03/01/48		08/04/2021	JP Morgan Securities, Inc		6,247,850	5,000,000	92,569
126408-HL-0	CSX CORP CORPORATE 4.650% 03/01/68		09/09/2021	Various		20,202,700	15,000,000	111,083
126408-HN-6	CSX CORP CORPORATE 4.750% 11/15/48		09/14/2021	PRT Cardinal - 1538		2,637,049	2,000,000	31,667
126408-HS-5	CSX CORP CORPORATE 3.800% 04/15/50		09/14/2021	PRT Cardinal - 1538		3,956,212	3,400,000	53,833
126408-HT-3	CSX CORP CORPORATE 2.500% 05/15/51		09/14/2021	PRT Cardinal - 1538		2,345,549	2,500,000	20,833
126650-CN-8	CVS HEALTH CORP CORPORATE		01/08/2021	RBC Capital Markets		7,837,320	6,000,000	146,917
126650-CZ-1	CVS HEALTH CORP CORPORATE		07/27/2021	Various		26,120,100	20,000,000	268,632
127097-D@-9	Coterra Energy SENIOR NOTE		09/01/2021	PICA-SA-GM Buyout		5,266,068	5,000,000	35,714
127097-E@-8	Coterra Energy Senior Note		09/01/2021	PRIAC-SA-FUJI STABLE VAL FUND		970,743	919,736	15,283
12722@-AA-8	CGA CAP CR LEASE-BKD PASS THRU CTL		11/01/2021	Baxter PRT PRV		35,594,449	34,982,655	74,770
12737#-AA-9	CSFV Core II, LLC Sr. Unsecured		04/01/2021	Direct		3,550,000	3,550,000	0
12740#-AA-4	SPE affltd w Border States Ind CTL		04/14/2021	Direct		6,198,442	6,198,442	0
12770R-AA-1	CAESARS RESORT COLLECTION LLC/ CORPORATE		10/13/2021	Various		4,580,375	4,350,000	79,797
131347-CK-0	CALPINE CORP CORPORATE		10/12/2021	Morgan Stanley & Co, Inc		2,530,444	2,462,000	47,753
131347-CN-4	CALPINE CORP CORPORATE		06/03/2021	Morgan Stanley & Co, Inc		648,375	650,000	7,588
131347-CP-9	CALPINE CORP CORPORATE		09/28/2021	Various		3,462,063	3,500,000	26,530
131347-CR-5	CALPINE CORP CORPORATE		07/06/2021	Jefferies & Co, Inc		191,100	200,000	4,208
134429-BH-1	CAMPBELL SOUP CO CORPORATE		01/21/2021	Barclays Capital Inc		3,891,720	3,000,000	52,000
134429-BK-4	CAMPBELL SOUP CO CORPORATE		12/08/2021	Various		25,126,032	25,400,000	191,285
14149#-AH-2	Cardinal Glass Industries Senior Unsecur		09/01/2021	DC PCG Non Trust		9,373,921	8,882,614	11,311
141781-BK-9	Cargill Inc CORPORATE 3.250% 05/23/29		11/08/2021	Cantor Fitzgerald & Co. Inc.		3,280,800	3,000,000	45,229
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		12/17/2021	Various		20,445,422	20,395,000	70,634
141781-BS-2	Cargill Inc CORPORATE 2.125% 11/10/31		11/09/2021	Deutsche Bank Securities Inc		1,602,256	1,600,000	189
14313*-AA-1	CarMax Auto Superstores, Inc. Senior Uns		09/01/2021	Various		4,093,346	3,944,253	52,441
14339#-AA-7	Carmeuse Lime Inc. Sr. Unsecured		03/24/2021	Various		63,000,000	63,000,000	0
14448C-AQ-7	CARRIER GLOBAL CORP CORPORATE		06/22/2021	JP Morgan Securities, Inc		3,779,648	3,650,000	35,601
14448C-AS-3	CARRIER GLOBAL CORP CORPORATE		09/09/2021	Various		26,721,031	24,367,000	364,351
14448C-AS-3	CARRIER GLOBAL CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		12,507,015	11,400,000	181,235
147528-G*-8	Casey's General Stores Inc Senior Unsecu		12/01/2021	PALAC FLEX		3,742,561	3,561,498	58,337
149123-CE-9	CATERPILLAR INC CORPORATE		09/28/2021	Various		7,519,831	5,286,000	94,157
149123-CF-6	CATERPILLAR INC CORPORATE		09/30/2021	JP Morgan Securities, Inc		10,647,500	10,000,000	36,563
149123-CG-4	CATERPILLAR INC CORPORATE		11/15/2021	Various		2,087,260	2,000,000	8,378
149123-CJ-8	CATERPILLAR INC CORPORATE		09/16/2021	Various		26,076,887	23,833,000	198,596
15073L-AA-1	CEDARS-SINAI MEDICAL CENTER CORPORATE		11/17/2021	Barclays Capital Inc		5,885,000	5,885,000	0
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C CORPORATE		01/21/2021	Citigroup Capital Markets Inc		1,185,600	1,000,000	16,400
15189W-AL-4	CENTERPOINT ENERGY RESOURCES C CORPORATE		11/09/2021	Citigroup Capital Markets Inc		4,481,920	4,000,000	18,222
15189X-AW-8	CENTERPOINT ENERGY CORPORATE		11/01/2021	Various		21,712,250	20,000,000	60,021
15202@-AA-0	Centerspace, LP Sr. Unsecured		09/01/2021	DC PCG Non Trust		11,696,988	11,490,519	73,252
156504-AL-6	CENTURY COMMUNITIES INC CORPORATE		07/27/2021	Various		1,810,300	1,700,000	12,788
156504-AM-4	CENTURY COMMUNITIES INC CORPORATE		08/03/2021	Merrill Lynch,Pierce,Fenner &		100,000	100,000	0

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161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE		09/14/2021	PRT Cardinal - 1538		5,263,606	5,200,000	87,649
161175-CA-0	CHARTER COMM OPT LLC/CAP CORPORATE		08/04/2021	Various		83,543,810	85,106,000	292,155
166754-AS-0	CHEVRON PHILLIPS CHEM CORPORATE		07/26/2021	Key Capital Markets		339,846	300,000	1,758
166756-AT-3	CHEVRON USA INC. CORP 6.000% 03/01/41		01/06/2021	Tax Free Exchange		13,276,282	11,355,000	236,563
166756-AU-0	CHEVRON USA INC. CORP 5.250% 11/15/43		01/06/2021	Tax Free Exchange		913,920	1,000,000	7,438
16876B-AB-8	THE CHILDRENS HOSP CORP CORPORATE		07/23/2021	Southwest Securities Inc.		2,162,842	2,200,000	27,803
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL CORPORATE		12/02/2021	Various		2,634,981	2,620,000	22,557
171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE		11/16/2021	Various		19,064,980	19,000,000	0
17252M-A*-1	Cintas Corporation Senior Unsecured Note		09/01/2021	PICA-SA-GM Buyout		1,036,246	1,000,000	14,091
17252M-A@-9	Cintas Corporation Senior Unsecured Note		12/01/2021	PALAC FLEX		1,047,035	1,000,000	4,958
172967-MD-0	CITIGROUP INC CORPORATE		09/28/2021	Various		42,697,138	33,050,000	325,029
172967-MM-0	CITIGROUP INC CORP FLOATER		02/18/2021	Citigroup Capital Markets Inc		2,035,095	1,500,000	32,339
172967-MY-4	CITIGROUP INC CORP FLOATER		04/27/2021	Citigroup Capital Markets Inc		1,235,000	1,235,000	0
174550-AA-0	Citizens Entprs. Capital LLC Debt in a P		11/30/2021	Direct		4,540,287	4,540,287	7,385
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unse		06/01/2021	POJ U.S. PRIVATES		14,049,079	13,510,000	125,553
191216-CV-0	COCA COLA CO CORPORATE		12/21/2021	US Bank NA		2,903,580	3,000,000	3,025
191216-CX-6	COCA COLA CO CORPORATE		06/01/2021	Goldman Sachs & Co		35,554,631	38,824,000	5,608
191216-DL-1	COCA COLA CO CORPORATE		05/04/2021	Various		18,916,204	19,265,000	57,398
195674-J#-4	Colonial Gas Co Senior Unsecured Note		09/01/2021	Various		7,333,631	6,940,072	88,097
19612*-AH-3	Colonial Williamsburg Found. Senior Unse		06/01/2021	POJ U.S. PRIVATES		12,180,086	10,987,258	234,386
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES		08/05/2021	Trade Web Direct LL		538,307	441,000	5,087
197677-AJ-6	COLUMBIA/HCA HEALTHCARE CORP DEBENTURES		06/21/2021	JP Morgan Securities, Inc		1,212,500	1,000,000	4,308
20030N-DT-5	COMCAST CORP CORPORATE		08/19/2021	Taxable Exchange		3,451,970	3,730,000	0
202795-JM-3	COMMONWEALTH EDISON CORPORATE		10/27/2021	Barclays Capital Inc		6,026,750	5,000,000	32,222
20647@-AD-7	Concord USA, LLC Sr. Secured		12/30/2021	Direct		23,832,940	23,832,940	0
20647@-AD-7	Concord USA, LLC Sr. Secured		09/01/2021	PSLO I - CLIFE-DC		9,739,680	9,850,000	147,611
207597-EL-5	CONNECTICUT LIGHT & PWR CO CORPORATE		10/20/2021	Various		7,396,261	6,180,000	14,221
207597-EN-1	CONNECTICUT LIGHT & PWR CO CORPORATE		06/21/2021	Goldman Sachs & Co		438,812	440,000	0
20825C-AV-6	Conocophillips CORPORATE		02/08/2021	Taxable Exchange		2,017,793	2,000,000	26,458
20825C-AX-2	Conocophillips CORPORATE		02/08/2021	Taxable Exchange		1,097,542	1,100,000	22,730
20825C-BB-9	Conocophillips CORPORATE		02/08/2021	Various		51,878,567	49,105,000	844,504
20825C-BD-5	Conocophillips CORPORATE		02/08/2021	Taxable Exchange		14,023,033	13,600,000	316,974
209111-EQ-2	CONS EDISON CO OF NY CORPORATE		10/27/2021	PURCTR1		7,777,186	6,000,000	139,650
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr		09/01/2021	PRIAC-SA-HEALTH CARE SVC-PCG		675,565	635,329	6,720
21036P-AZ-1	CONSTELLATION BRANDS INC CORPORATE		09/14/2021	PRT Cardinal - 1538		7,268,842	6,275,000	21,440
21036P-BF-4	CONSTELLATION BRANDS INC CORPORATE		10/15/2021	WELLS FARGO SEC LLC		2,589,325	2,500,000	33,542
21036P-BH-0	CONSTELLATION BRANDS INC CORPORATE		07/21/2021	Merrill Lynch,Pierce,Fenner &		4,017,044	4,035,000	0
210518-DJ-2	Consumers Energy CORPORATE		09/16/2021	Various		2,808,843	3,015,000	29,103
210518-DN-3	Consumers Energy CORPORATE		08/02/2021	Mitsubishi UFJ SEC (USA) Inc		6,414,607	6,420,000	0
217020-E*-3	Coorstek, Inc Sr. Secured		09/01/2021	DC PCG Non Trust		14,653,406	14,036,587	59,948
21871@-AB-6	CoreSite, L.P Senior Unsecured Note		09/01/2021	DC PCG Non Trust		9,496,917	8,936,811	73,768
21871@-AC-4	CoreSite, L.P Senior Unsecured Note		09/01/2021	DC PCG Non Trust		4,519,120	4,133,913	7,551
224044-CM-7	COX COMMUNICATIONS INC CORPORATE		10/07/2021	Various		43,412,650	46,129,000	246,944
224044-CN-5	COX COMMUNICATIONS INC CORPORATE		06/21/2021	Various		12,073,667	11,990,000	12,740
224044-CP-0	COX COMMUNICATIONS INC CORPORATE		11/01/2021	Various		68,198,514	65,841,000	378,991
22889#-AB-2	Oatey Co. Senior Unsecured Note		09/01/2021	DB PCG Non-Trust		2,750,027	2,653,085	16,337
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te		12/01/2021	PALAC FLEX		1,047,931	1,015,082	1,568
23157#-AE-9	Curtiss-Wright Corp. Senior Note		09/01/2021	PLIC BV SA PCG		13,359,947	12,016,818	127,378
232806-B*-9	CYPRESS SEMICONDUCTOR CO Sr. Unsecured		06/16/2021	Various		18,900,000	18,900,000	0
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		11/05/2021	Direct		8,500,711	8,500,711	0
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		12/05/2021	Interest Capitalization		372,056	372,056	0
23338V-AM-8	DTE ELECTRIC CO CORPORATE		06/22/2021	Morgan Stanley & Co, Inc		4,231,477	4,024,000	33,156
233851-DF-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		08/26/2021	Various		21,234,690	19,000,000	201,458
233851-DW-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		04/23/2021	Barclays Capital Inc		10,397,973	9,812,000	60,834
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		02/25/2021	Merrill Lynch,Pierce,Fenner &		89,838,000	90,000,000	0
23386#-AL-6	Dairy Farmers of America Senior Note		09/01/2021	PCG - HARTPARUA		2,902,965	2,681,043	15,524
23404@-AB-8	Daisy Brand, LLC Senior Note		09/01/2021	DB PCG Non-Trust		1,730,127	1,583,802	12,029
235825-AG-1	Dana Holding Corp CORPORATE		09/21/2021	Citigroup Capital Markets Inc		1,614,375	1,500,000	22,969
235851-AV-4	DANAHER CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		1,109,270	1,130,000	13,384
235851-AW-2	DANAHER CORP CORPORATE		12/06/2021	Various		16,374,266	16,180,000	0
23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORPORATE		11/23/2021	JP Morgan Securities, Inc		465,000	500,000	5,260
244199-BG-9	DEERE & CO CORPORATE 2.875% 09/07/49		06/01/2021	Various		7,228,541	7,300,000	47,565
244199-BK-0	DEERE & CO CORPORATE 3.750% 04/15/50		10/26/2021	Various		19,814,294	16,913,000	31,236
24422E-UU-1	JOHN DEERE CAPITAL CORP CORPORATE		09/21/2021	Citigroup Capital Markets Inc		7,049,250	6,250,000	9,583
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE		12/20/2021	Goldman Sachs & Co		6,792,320	6,400,000	76,658

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
24618#-AS-9	Delaware North Companies, Inc. Senior No		09/01/2021	PICA-SA-VERIZON		575,257	557,558	1,887
24618#-AV-2	Delaware North Companies, Inc. Senior Un		09/01/2021	Various		3,705,341	3,574,724	31,263
24618#-AX-8	Delaware North Companies, Inc. Senior Un		09/01/2021	Various		2,559,969	2,409,288	63,265
24715@-AT-1	Deloitte LLP Sr. Unsecured		09/01/2021	DC PCG Non Trust		14,358,286	14,000,000	153,393
24903Q-C#-2	Dentsply IntL, Inc. Senior Unsecured		09/01/2021	DC Non Trust FOREX		8,045,299	7,535,327	34,328
24903Q-E*-4	Dentsply IntL, Inc. Senior Unsecured		09/01/2021	PLAZIL FOREX PCG		4,836,948	4,521,196	3,089
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured		09/01/2021	SAGA - FOREX		9,916,147	9,141,750	9,142
25239*-AA-8	DeZurik, Inc. Senior Note		09/01/2021	DC PCG Non Trust		2,170,019	2,122,468	23,377
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC CORPORATE		04/08/2021	Barclays Capital Inc		4,071,904	3,556,000	15,004
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC CORPORATE		05/04/2021	Various		38,571,006	35,089,000	134,669
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC CORPORATE		04/22/2021	BPN Paribas Securities		2,774,425	2,500,000	46,120
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC CORPORATE		12/07/2021	Suntrust Capital Markets Inc		3,214,100	2,500,000	8,833
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC CORPORATE		09/14/2021	PRT Cardinal - 1538		1,918,734	1,610,000	24,955
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC CORPORATE		12/13/2021	Various		38,340,498	35,464,000	353,462
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE		12/09/2021	Various		6,303,531	5,825,000	272,397
25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE		12/03/2021	Credit Suisse First Boston Cor		2,621,500	2,800,000	32,667
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		09/01/2021	PLIC BV SA PCG		4,183,276	3,358,110	98,598
256677-AG-0	DOLLAR GENERAL CORP CORPORATE		06/28/2021	BPN Paribas Securities		14,272,350	13,000,000	107,771
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BAC		04/20/2021	JP Morgan Securities, Inc		21,147,415	21,150,000	0
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE		11/01/2021	JP Morgan Securities, Inc		2,946,827	2,266,000	51,654
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE		10/14/2021	JP Morgan Securities, Inc		713,286	600,000	11,156
260543-CL-5	DOW CHEMICAL CO/THE CORPORATE		11/30/2021	JP Morgan Securities, Inc		1,241,630	1,000,000	7,837
260543-CR-2	DOW CHEMICAL CO/THE CORPORATE		09/14/2021	PRT Cardinal - 1538		1,280,937	900,000	14,569
260543-DD-2	DOW CHEMICAL CO/THE CORPORATE		11/12/2021	Various		51,443,828	46,600,000	368,980
26138E-AT-6	KEURIG DR PEPPER INC CORPORATE		09/21/2021	Various		7,963,913	6,385,000	92,068
26483E-AJ-9	DUN & BRADSTREET CORP CORPORATE		05/06/2021	Merrill Lynch,Pierce,Fenner &		534,375	500,000	8,116
26840*-AB-5	ED&F Man Services, Inc. Sr. Secured		11/19/2021	Direct		1,662,292	1,662,292	0
26882P-AR-3	ERAC USA FINANCE COMPANY 144A		05/20/2021	US Bank NA		2,210,688	1,600,000	51,516
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE		12/03/2021	Various		18,659,993	15,240,000	64,008
26884U-A*-0	EPR Properties Senior Unsecured Note		09/01/2021	DC PCG Non Trust		10,541,117	10,380,179	11,288
276480-AC-4	EASTERN GAS TRANSMISSION AND S CORPORATE		06/30/2021	Taxable Exchange		479,736	500,000	958
276480-AE-0	EASTERN GAS TRANSMISSION AND S CORPORATE		06/30/2021	Taxable Exchange		22,641,184	22,573,000	177,574
27886S-BJ-8	Ecolab Inc CORPORATE 2.750% 08/18/55		12/10/2021	Tax Free Exchange		29,388,522	29,898,000	255,794
278865-BM-1	Ecolab Inc CORPORATE 2.125% 02/01/32		12/20/2021	BPN Paribas Securities		9,962,800	10,000,000	4,132
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		09/01/2021	PLIC BV SA PCG		10,401,381	7,961,316	38,778
28470R-AH-5	ELDORADO RESORTS INC CORPORATE		11/23/2021	Various		9,797,778	9,250,000	182,682
29249@-AA-6	Emtec Global Servs Hldgs LLC Sr. Secured		09/03/2021	Direct		26,678,571	26,678,571	0
292554-A#-9	Encore Capital Group Inc. Senior Secured		09/01/2021	DC PCG Non Trust		2,032,239	1,945,595	6,080
29273R-BL-2	ENERGY TRANSFER PARTNERS LP CORPORATE		09/14/2021	PRT Cardinal - 1538		2,024,076	1,700,000	37,542
29278N-AR-4	ENERGY TRANSFER PARTNERS LP CORPORATE		09/14/2021	PRT Cardinal - 1538		2,843,792	2,400,000	40,000
29364W-AW-8	ENTERGY LOUISIANA LLC CORPORATE		07/16/2021	Key Capital Markets		3,166,353	2,875,000	28,291
29364W-BJ-6	ENTERGY LOUISIANA LLC CORPORATE		03/04/2021	Mitsubishi UFJ SEC (USA) Inc		4,044,115	4,070,000	0
29365T-AJ-3	Entergy Tx CORPORATE 3.550% 09/30/49		09/14/2021	PRT Cardinal - 1538		5,338,771	4,900,000	79,727
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE		09/14/2021	PRT Cardinal - 1538		5,612,291	4,805,000	17,018
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE		09/14/2021	PRT Cardinal - 1538		4,626,519	3,670,000	21,531
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE		09/14/2021	PRT Cardinal - 1538		6,072,992	5,210,000	27,353
29379V-BY-8	ENTERPRISE PROD OPER L.P. CORPORATE		09/14/2021	PRT Cardinal - 1538		2,926,946	2,695,000	12,464
29379V-BZ-5	ENTERPRISE PROD OPER L.P. CORPORATE		09/14/2021	PRT Cardinal - 1538		3,929,418	3,500,000	17,281
294429-AT-2	EQUIFAX INC CORPORATE 2.350% 09/15/31		10/29/2021	Various		25,557,239	25,875,000	97,281
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOA		04/05/2021	Citigroup Capital Markets Inc		43,250,000	43,250,000	0
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE		08/09/2021	Deutsche Bank Securities Inc		17,248,448	17,250,000	0
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE		12/21/2021	Various		13,916,828	13,334,000	97,348
299808-AF-2	EVEREST RE GROUP LTD CORPORATE		02/17/2021	WELLS FARGO SEC LLC		4,631,795	3,652,000	38,519
299808-AH-8	EVEREST RE GROUP LTD CORPORATE		12/09/2021	Various		37,572,954	34,223,000	353,494
299808-AJ-4	EVEREST RE GROUP LTD CORPORATE		12/10/2021	Various		45,242,813	45,791,000	123,045
30215*-AR-9	Explorer Pipeline Company Senior Unsecur		09/01/2021	PAR Term Custody		4,742,670	4,363,553	55,146
30225V-A#-4	Extra Space Storage LP Senior Unsecured		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,727,953	2,546,961	34,861
302491-AU-9	FMC CORP CORPORATE 3.450% 10/01/29		07/21/2021	WELLS FARGO SEC LLC		3,698,474	3,370,000	36,171
302491-AV-7	FMC CORP CORPORATE 4.500% 10/01/49		08/17/2021	JANE STREET EXECUTION SERVICES		1,809,765	1,500,000	25,875
30258H-A*-9	FNBM LLC Sr. Secured 3.350% 10/09/25		08/31/2021	DB PCG Non-Trust		6,024,207	5,730,663	15,998
30284@-AS-1	FNBM LLC Senior Secured Note		08/31/2021	Various		6,124,657	5,752,105	23,429
31428X-BB-1	FedEx Corporation CORPORATE		07/27/2021	Goldman Sachs & Co		11,737,800	10,000,000	202,722
31428X-BG-0	FedEx Corporation CORPORATE		08/25/2021	Various		10,853,889	8,809,000	154,487
31428X-BN-5	FedEx Corporation CORPORATE		08/18/2021	Various		19,065,452	15,719,000	151,576
31428X-BN-5	FedEx Corporation CORPORATE		09/14/2021	PRT Cardinal - 1538		13,597,046	11,185,000	82,023

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31428X-BQ-8	FedEx Corporation CORPORATE		09/14/2021	PRT Cardinal - 1538		3,514,192	3,005,000	10,142
31428X-BS-4	FedEx Corporation CORPORATE		08/13/2021	Various		5,572,713	4,261,000	70,307
31428X-CA-2	FedEx Corporation CORPORATE		09/14/2021	PRT Cardinal - 1538		5,331,640	3,850,000	67,375
33738#-AA-4	FIRST UNION MTG CORP 1997-3 FUNMC_1997-3		09/28/2021	Various		50,366	58,732	0
33738#-AB-2	FIRST UNION MTG CORP 1997-3 FUNMC_1998-2		09/28/2021	Various		54,938	64,064	0
33738*-BD-1	FIRST UNION MTG CORP FUNMC_1994-2		09/28/2021	Various		19,006	22,164	0
33738*-BG-4	FIRST UNION MTG CORP FUNMC_1995-1		09/28/2021	Various		17,891	20,863	0
33738*-BH-2	FIRST UNION MTG CORP FUNMC_1995-2		09/28/2021	Various		32,430	37,817	0
33738*-BL-3	FIRST UNION MTG CORP FUNMC_1996-1A		09/28/2021	Various		57,069	66,549	0
33738*-BP-4	FIRST UNION MTG CORP FUNMC_1997-2		09/28/2021	Various		22,374	26,090	0
337738-AR-9	FISERV INC CORPORATE 4.200% 10/01/28		04/27/2021	Various		3,648,904	3,200,000	10,313
337738-AU-2	FISERV INC CORPORATE 3.500% 07/01/29		08/26/2021	Various		15,466,142	14,098,000	105,225
33834Y-AA-6	FIVE POINT OPERATING COMPANY L CORPORATE		12/01/2021	Various		4,526,125	4,350,000	20,180
341078-AA-7	Florida Pipeline Holdings, LLC Sr. Secur		07/15/2021	Direct		1,000,000	1,000,000	0
34489*-AA-7	Football Club Term Notes 2033 Senior Sec		09/01/2021	DC PCG Non Trust		4,499,981	4,241,155	150,911
34489*-AC-3	Football Club Term Notes 2033 Senior Sec		06/01/2021	POJ U.S. PRIVATES		7,974,489	7,500,000	203,775
34502*-AB-8	Football Club Term Notes 2032 Senior Sec		09/01/2021	HIGSA		3,708,392	3,574,724	108,792
345370-CX-6	FORD MOTOR CO CORPORATE		07/20/2021	Various		2,148,100	1,500,000	31,174
34959J-AH-1	FORTIVE CORP CORPORATE		09/09/2021	Various		15,887,813	13,105,000	132,927
35471R-A*-7	Franklin Str Properties Corp Senior Unse		09/01/2021	Various		19,885,503	19,256,534	170,522
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS		09/22/2021	Various		10,359,465	9,800,000	17,211
000000-00-0	GS Hahnes NMTC Investment Fund Leverage		04/16/2021	Direct		296,622	296,622	607
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST G CMBS		10/29/2021	Pierpont Securities		2,617,182	2,618,000	155
364760-AP-3	THE GAP INC CORPORATE 3.625% 10/01/29		12/10/2021	Goldman Sachs & Co		483,125	500,000	3,877
364760-AQ-1	THE GAP INC CORPORATE 3.875% 10/01/31		12/08/2021	Goldman Sachs & Co		732,188	750,000	5,893
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE		07/01/2021	Merrill Lynch,Pierce,Fenner &		13,256,048	11,685,000	62,077
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE		09/30/2021	JP Morgan Securities, Inc		6,340,400	5,000,000	1,771
370334-CP-7	GENERAL MILLS INC CORPORATE		12/21/2021	Tax Free Exchange		7,290,397	6,858,000	80,010
37045V-AQ-3	General Motors Co CORPORATE		09/09/2021	Goldman Sachs & Co		12,796,800	10,000,000	243,000
37045V-AQ-3	General Motors Co CORPORATE		09/14/2021	PRT Cardinal - 1538		2,175,547	1,700,000	41,820
37045V-AS-9	General Motors Co CORPORATE		08/24/2021	Deutsche Bank Securities Inc		4,811,689	4,129,000	83,153
37045V-AT-7	General Motors Co CORPORATE		09/14/2021	PRT Cardinal - 1538		2,050,698	1,500,000	40,658
37045X-BT-2	GENERAL MOTORS FINANCIAL CO IN CORPORATE		08/23/2021	RBC Capital Markets		10,259,844	9,115,000	41,853
37045X-DH-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE		04/07/2021	Various		32,452,297	32,480,000	0
37045X-DK-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE		06/30/2021	Deutsche Bank Securities Inc		12,652,805	12,710,000	11,651
372460-B#-1	Genuine Parts Company Senior Note		09/01/2021	PICA-SA-GM Buyout		9,871,144	9,501,249	76,105
372460-D*-3	Genuine Parts Company Senior Unsecured N		09/01/2021	Various		24,426,667	23,812,494	112,051
374297-A*-0	Getty Realty Corp New Senior Unsecured		09/01/2021	DC PCG Non Trust		9,733,352	9,191,287	8,196
000000-00-0	Global Infra Management LLC Sr. Secured		12/01/2021	Direct		12,000,000	12,000,000	0
38141E-C3-1	GOLDMAN SACHS CORPORATE		05/07/2021	Goldman Sachs & Co		6,270,950	5,000,000	82,000
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE		10/04/2021	Various		82,320,035	63,026,000	1,046,912
38141G-YM-0	GOLDMAN SACHS GROUP INC CORP FLOATER		10/18/2021	Morgan Stanley & Co, Inc		7,625,128	7,615,000	0
384802-AC-8	WW GRAINGER INC CORPORATE		09/16/2021	BPN Paribas Securities		13,620,131	11,490,000	149,609
384802-AD-6	WW GRAINGER INC CORPORATE		09/22/2021	Various		20,693,264	17,300,000	74,165
389375-AJ-5	GRAY TELEVISION INC CORPORATE		11/23/2021	Merrill Lynch,Pierce,Fenner &		2,478,000	2,400,000	51,308
39029#-AH-4	Great Clips Inc Senior Secured Note		09/01/2021	DC PCG Non Trust		2,252,607	2,210,904	13,523
39265*-AH-1	Green Bay Packaging Senior Note		09/01/2021	CLIFE-CA-PCG		208,440	200,991	2,251
392709-A#-8	Green Brick Partners, Inc. Sr. Unsecured		02/25/2021	Direct		11,700,000	11,700,000	0
392709-A*-2	Green Brick Partners, Inc. Sr. Unsecured		09/01/2021	DC PCG Non Trust		27,486,668	26,530,847	67,801
395268-AE-1	Greenheck Fan Corporation Sr. Secured		10/22/2021	Direct		44,500,000	44,500,000	0
000000-00-0	Greenheck Fan Corporation Sr. Secured		12/07/2021	Direct		5,550,000	5,550,000	0
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS CORPORATE		11/17/2021	JP Morgan Securities, Inc		1,017,500	1,000,000	26,833
39813#-AA-9	Gridflex Generation, LLC Debt in a Proje		09/01/2021	Various		5,014,582	4,972,214	43,895
39839#-AF-8	Griffith Laboratories Int'l Senior Note		12/01/2021	PALAC FLEX		4,448,586	4,000,000	27,958
398433-AP-7	GRIFFON CORPORATION CORPORATE		07/12/2021	Various		902,625	850,000	15,661
402568-AJ-4	Gulf States Toyota Inc/Friedki Senior Un		06/01/2021	POJ U.S. PRIVATES		20,360,761	18,300,000	97,448
404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE		08/10/2021	Various		1,116,563	1,125,000	6,176
404201-AD-9	HSBC BANK USA MONEY MARKET		11/19/2021	CBSPRT		3,408,701	2,215,000	54,698
40481*-AA-2	HFHS (GROSSE POINT MI) CTL PT CTL		02/25/2021	Direct		10,784,127	10,784,127	0
406248-AY-6	Hallmark Cards, Inc. Senior Unsecured No		09/01/2021	CLIFE-CA-PCG		753,930	707,489	12,002
410345-AJ-1	HANESBRANDS CORPORATE 4.625% 05/15/24		05/07/2021	Market Axess		527,250	500,000	11,306
410345-AL-6	HANESBRANDS CORPORATE 4.875% 05/15/26		10/14/2021	Various		4,029,374	3,759,000	81,410
41242*-AY-8	Hardwood Funding, LLC Senior Secured Not		09/01/2021	PRIAC-SA-NJ CARPENTERS-PCG		1,062,558	990,485	7,465
413875-AW-5	HARRIS CORP DEL CORPORATE		05/05/2021	Various		6,779,902	5,938,000	84,761
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		10/05/2021	WELLS FARGO SEC LLC		211,592	150,000	153

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416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		12/02/2021	WELLS FARGO SEC LLC		3,268,120	2,725,000	16,600
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE		12/06/2021	Key Capital Markets		3,057,593	2,735,000	29,812
416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORPORATE		09/16/2021	Goldman Sachs & Co		6,378,887	6,435,000	0
41661@-AC-6	Hartford Healtcare (CWS) CTL CTL		11/30/2021	Direct		1,047,731	1,047,731	0
419870-F#-2	Hawaiian Electric Ind Inc Senior Unsecur		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		903,581	813,613	8,107
419870-G@-3	Hawaiian Electric Ind Inc Sr. Unsecured		01/28/2021	Direct		1,000,000	1,000,000	0
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE		12/20/2021	Key Capital Markets		1,545,688	1,565,000	2,008
422410-AE-9	Hearst Communications, Inc. Senior Note		09/01/2021	Various		9,577,238	8,948,288	143,545
42307#-AA-6	Heitman America Real Est Hd LP Senior No		09/01/2021	PRIAC-SA-PRINCIPAL PRESERVE		1,355,427	1,241,000	2,079
42307#-AB-4	Heitman America Real Est Hd LP Senior No		09/01/2021	PRIAC-SA-PRINCIPAL PRESERVE		1,355,427	1,241,000	2,079
427866-BB-3	HERSHEY CO CORPORATE 3.125% 11/15/49		10/05/2021	WELLS FARGO SEC LLC		5,292,050	5,000,000	61,632
427866-BD-9	HERSHEY CO CORPORATE 2.450% 11/15/29		04/16/2021	Loop Capital Markets LLC		1,674,320	1,610,000	16,983
42806M-AE-9	HERTZ RENTAL CARS ASSET BACKED		06/24/2021	Deutsche Bank Securities Inc		1,099,829	1,100,000	0
432833-AG-6	HILTON DOMESTIC OPERATIN CORPORATE		08/19/2021	Market Axess		1,516,193	1,450,000	22,097
435596-D*-9	Hollingsworth & Vose Company Senior Secu		12/01/2021	PALAC FLEX		442,035	425,686	3,005
437076-BZ-4	Home Depot Inc CORPORATE		06/01/2021	Goldman Sachs & Co		12,608,944	12,455,000	181,635
437076-CD-2	Home Depot Inc CORPORATE		06/01/2021	Goldman Sachs & Co		9,839,724	9,345,000	41,741
438516-BU-9	HONEYWELL INTERNATIONAL CORPORATE		12/21/2021	Suntrust Capital Markets Inc		5,240,550	5,000,000	48,000
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE		09/08/2021	Various		2,607,420	2,610,000	817
440452-AG-5	HORMEL FOODS CORP NT CORPORATE		05/25/2021	JP Morgan Securities, Inc		19,996,400	20,000,000	0
440452-AH-3	HORMEL FOODS CORP NT CORPORATE		11/01/2021	Citigroup Capital Markets Inc		414,344	417,000	2,954
440452-AJ-9	HORMEL FOODS CORP NT CORPORATE		05/25/2021	WELLS FARGO SEC LLC		44,676	45,000	0
44267D-AD-9	Howard Hughes Corp/The CORPORATE		06/09/2021	JP Morgan Securities, Inc		265,000	250,000	4,852
44267D-AF-4	Howard Hughes Corp/The CORPORATE		05/18/2021	JP Morgan Securities, Inc		988,750	1,000,000	13,125
44855#-BE-9	Hy Vee, Inc. Senior Unsecured Note		09/01/2021	Various		9,642,111	8,861,429	76,701
44855#-BK-5	Hy Vee, Inc. Sr. Unsecured		12/17/2021	Direct		13,000,000	13,000,000	0
44855#-BL-3	Hy Vee, Inc. Sr. Unsecured		12/17/2021	Direct		5,000,000	5,000,000	0
450636-B*-5	ITR CONCESSION CO LLC Senior Secured Not		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,771,257	2,539,886	35,282
45138L-BF-9	IDAHO PWR CO CORPORATE		10/18/2021	Jefferies & Co, Inc		7,669,599	6,190,000	53,586
45174X-AA-0	IHC HEALTH SERVICES INC CORPORATE		07/23/2021	WELLS FARGO SEC LLC		891,261	700,000	5,783
45326@-AB-6	Inclusiv Secondary Capital Fun Subordina		12/20/2021	Direct		4,120,667	4,500,000	40,941
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE		12/03/2021	WELLS FARGO SEC LLC		8,322,512	6,660,000	43,864
455170-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE		06/24/2021	JP Morgan Securities, Inc		4,745,000	4,745,000	0
45687A-AP-7	INGERSOLL-RAND CO. CORPORATE		12/17/2021	Various		16,096,262	14,627,000	172,004
457030-AK-0	INGLES MKTS INC CORPORATE		11/23/2021	Market Axess		496,650	500,000	8,833
459506-AP-6	Intl Flavors & Fragrances CORPORATE		05/14/2021	Tax Free Exchange		1,286,761	1,280,000	1,889
461070-AP-9	INTERSTATE POWER & LIGHT CORPORATE		04/23/2021	Various		6,518,926	5,730,000	20,230
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2021	Direct		492,137	492,137	0
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2021	Interest Capitalization		249,903	249,903	0
463556-AD-2	Iroquois Gas Transmission Syst Senior No		12/01/2021	PALAC FLEX		681,749	618,062	3,247
464287-24-2	ISHARES COM		09/10/2021	Various		248,169,118	0	0
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER		04/05/2021	Morgan Stanley & Co, Inc		11,255,300	10,000,000	156,358
46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER		05/04/2021	Various		19,431,450	19,330,000	18,489
46648@-AD-1	Huber, J.M. Corporation SRNT		09/01/2021	PLIC BV SA PCG		10,165,802	8,511,479	211,699
46650C-AB-5	JBS USA FOOD CO CORPORATE		08/25/2021	Barclays Capital Inc		17,694,375	16,750,000	45,281
46659*-AA-5	JM Family Enterprises, Inc. Senior Unsec		09/01/2021	DC PCG Non Trust		5,596,041	5,302,263	58,502
46659*-AB-3	JM Family Enterprises, Inc. Senior Unsec		09/01/2021	Various		4,121,188	3,830,062	45,195
476556-DD-4	JERSEY CENTRAL PWR & LT CORPORATE		06/08/2021	Morgan Stanley & Co, Inc		3,325,862	3,335,000	0
48121@-AH-4	JRD Holdings LLC Sr. Unsecured		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,304,415	2,313,490	17,408
48121@-AQ-4	JRD Holdings LLC Sr. Unsecured		10/14/2021	Direct		9,000,000	9,000,000	0
48259@-AA-3	KDP (FRISCO) TX CTL PASS-THRU CTL		06/25/2021	Direct		16,548,631	16,548,631	0
48262@-AA-8	KDP II (MULTI-PPTY) CTL PASS CTL		12/29/2021	Direct		9,850,834	9,850,834	0
48277@-AA-1	KSI II Finco, LLC Debt in a Project		10/28/2021	Direct		10,776,357	10,776,357	0
48305Q-AG-8	KAISER FOUNDATION HOSPITALS CORPORATE		06/08/2021	Goldman Sachs & Co		7,500,000	7,500,000	0
485170-AQ-7	KANSAS CITY SOUTHN INDS CORPORATE		01/22/2021	Seaport Group		935,952	800,000	6,784
48666K-AY-5	KB HOME CORPORATE 4.800% 11/15/29		05/18/2021	Merrill Lynch,Pierce,Fenner &		1,072,500	1,000,000	667
48666K-AZ-2	KB HOME CORPORATE 4.000% 06/15/31		10/08/2021	Various		3,570,330	3,550,000	10,511
488378-AA-4	Kemin Industries Inc. Senior Note		09/01/2021	DC PCG Non Trust		1,343,773	1,326,542	11,731
48837@-AC-0	Kemin Industries Inc. Senior Secured		12/01/2021	PALAC FLEX		864,060	803,571	3,438
49063*-AB-7	Kent Nutrition Group Inc Senior Unsecure		09/01/2021	DB PCG Non-Trust		3,782,006	3,537,446	33,158
49271V-AD-2	Keurig Dr Pepper Inc CORPORATE		09/14/2021	PRT Cardinal - 1538		1,384,722	1,025,000	15,926
49271V-AF-7	Keurig Dr Pepper Inc CORPORATE		04/26/2021	Goldman Sachs & Co		5,843,350	5,000,000	97,686
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE		09/02/2021	Various		12,155,614	10,569,000	125,666
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE		09/14/2021	PRT Cardinal - 1538		2,579,595	2,250,000	31,825
49271V-AM-2	Keurig Dr Pepper Inc CORPORATE		08/23/2021	Various		38,292,839	37,275,000	218,271

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE		12/01/2021	Various		58,271	58,271	0
494368-AS-2	KIMBERLY CLARK CORP DEBENTURES		09/27/2021	Fifth Third Bank		1,458,102	1,146,000	17,859
49456B-AQ-4	Kinder Morgan Inc/DE CORPORATE		09/14/2021	PRT Cardinal - 1538		6,053,551	4,739,000	9,583
49456B-AT-8	Kinder Morgan Inc/DE CORPORATE		09/14/2021	PRT Cardinal - 1538		1,679,383	1,620,000	4,860
50050N-AA-1	Kontoor Brands Inc CORPORATE		11/30/2021	JP Morgan Securities, Inc		500,000	500,000	481
50077L-AZ-9	KRAFT HEINZ FOODS CO CORPORATE		01/21/2021	Tax Free Exchange		3,854,126	3,910,000	58,243
501044-DF-5	KROGER COMPANY CORPORATE		12/09/2021	Morgan Stanley & Co, Inc		12,067,397	10,722,000	66,938
501044-DG-3	KROGER COMPANY CORPORATE		07/08/2021	Citigroup Capital Markets Inc		6,453,640	5,314,000	105,756
501044-DG-3	KROGER COMPANY CORPORATE		09/14/2021	PRT Cardinal - 1538		3,597,046	2,925,000	15,909
501044-DN-8	KROGER COMPANY CORPORATE		09/14/2021	PRT Cardinal - 1538		1,578,966	1,350,000	8,888
50152#-AM-9	Kwik Trip, Inc. Sr. Secured		09/01/2021	DB PCG Non-Trust		3,138,646	3,035,129	1,770
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		09/01/2021	PICA SA Raytheon		1,182,525	1,056,895	8,292
50212Y-AD-6	LPL HOLDINGS CORPORATE		08/17/2021	Barclays Capital Inc		506,875	500,000	8,556
502431-AF-6	L3HARRIS TECHNOLOGIES INC CORPORATE		10/06/2021	Various		2,319,334	2,211,000	20,126
502431-AM-1	L3HARRIS TECHNOLOGIES INC CORPORATE		08/23/2021	Various		9,754,297	8,357,000	67,038
50246*-AC-3	LVNV Funding LLC Senior Secured		09/01/2021	DC PCG Non Trust		20,959,056	20,198,107	2,385
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE		09/14/2021	PRT Cardinal - 1538		1,360,855	1,155,000	20,213
50249A-AD-5	LYB INTERNATIONAL FINANCE III CORPORATE		12/10/2021	Various		37,193,169	31,563,000	359,008
50249A-AD-5	LYB INTERNATIONAL FINANCE III CORPORATE		09/14/2021	PRT Cardinal - 1538		1,954,150	1,645,000	25,717
50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPORATE		11/12/2021	JP Morgan Securities, Inc		30,902,755	28,960,000	106,051
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		09/01/2021	DC PCG Non Trust		8,143,196	7,722,239	76,939
512807-AU-2	LAM RESEARCH CORP CORPORATE		11/12/2021	Various		3,970,715	3,500,000	23,722
513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE		10/12/2021	Merrill Lynch,Pierce,Fenner &		538,125	500,000	10,089
513272-AD-6	LAMB WESTON HOLDINGS INC CORPORATE		10/19/2021	Merrill Lynch,Pierce,Fenner &		500,000	500,000	0
513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE		10/19/2021	Merrill Lynch,Pierce,Fenner &		500,000	500,000	0
51512*-AB-0	Landsberg Orora Senior Unsecured Note		12/01/2021	PALAC FLEX		17,141,452	16,430,000	210,099
51805@-AA-6	LaSalle Property Fund REIT Inc Sr. Unsec		09/01/2021	DC PCG Non Trust		2,716,214	2,553,374	4,009
51805@-AE-8	LaSalle Property Fund REIT Inc Sr. Unsec		11/03/2021	Direct		1,150,000	1,150,000	0
524660-AZ-0	LEGGETT & PLATT INC CORPORATE		06/03/2021	Stifel, Nicolaus & Co		4,518,200	4,000,000	40,089
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL		12/15/2021	Various		5,838,396	5,838,396	0
52532X-AD-7	LEIDOS INC CORPORATE 3.625% 05/15/25		06/23/2021	Tax Free Exchange		29,808,835	27,055,000	103,523
52532X-AF-2	LEIDOS INC CORPORATE 4.375% 05/15/30		06/23/2021	Tax Free Exchange		5,472,650	5,000,000	23,090
52532X-AH-8	LEIDOS INC CORPORATE 2.300% 02/15/31		06/23/2021	Tax Free Exchange		9,191,910	9,100,000	74,418
526788-AA-8	Lerado Investments, LLC Sr. Secured		03/18/2021	Direct		963,667	963,667	0
53079E-BH-6	Liberty Mutual Group Inc. CORPORATE		04/05/2021	Pierpont Securities		3,221,228	2,931,000	41,034
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE		08/27/2021	Various		64,456,476	58,971,000	940,196
53079E-BK-9	Liberty Mutual Group Inc. CORP		09/09/2021	Various		32,497,264	28,428,000	296,510
53219L-AS-8	REGIONALCARE/LIFEPOINT CORPORATE		10/26/2021	Credit Suisse First Boston Cor		1,990,000	2,000,000	17,743
532457-BT-4	Eli Lilly & Co CORPORATE		04/08/2021	Goldman Sachs & Co		11,909,757	10,351,000	30,665
532457-CC-0	Eli Lilly & Co CORPORATE		11/01/2021	Various		44,956,300	46,716,014	85,630
53621@-AK-2	Lion Industrial Properties, LP Senior Un		09/01/2021	Various		4,497,148	4,085,399	44,508
53621@-AL-0	Lion Industrial Properties, LP Senior Un		09/01/2021	Various		13,164,060	11,949,330	55,266
537008-C*-3	Littelfuse Inc. Senior Unsecured Note		09/01/2021	Various		5,974,180	5,659,914	8,754
53839#-AA-0	Living Cities Blended Catalyst Senior No		11/15/2021	Various		474,476	522,921	5,794
53839@-AC-8	Living Spaces Furniture, LLC Sr. Secured		04/30/2021	Direct		15,885,800	15,885,800	0
53983@-BN-8	LOCKHEED MARTIN CORP CORPORATE		10/22/2021	Various		46,616,453	37,617,000	143,493
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		12/01/2021	PALAC FLEX		29,556,604	28,500,000	236,297
55294#-AS-4	MDU Energy Capital, LLC Senior Unsecured		09/01/2021	DB PCG Non-Trust		14,017,348	13,613,221	124,258
552953-CD-1	MGM RESORTS INTL CORPORATE		12/14/2021	Various		6,674,036	6,395,000	82,186
552953-CF-6	MGM RESORTS INTL CORPORATE		06/16/2021	Barclays Capital Inc		771,813	700,000	6,738
552953-CG-4	MGM RESORTS INTL CORPORATE		06/25/2021	Citigroup Capital Markets Inc		428,000	400,000	4,350
552953-CH-2	MGM RESORTS INTL CORPORATE		09/15/2021	JP Morgan Securities, Inc		1,060,000	1,000,000	20,056
55303J-A*-7	MGP Ingredients, Inc. Senior Secured Not		09/01/2021	CLIFE-CA-PCG		784,384	748,524	587
55303X-AC-9	MGM GROWTH PROPERTIES OPERATIN CORPORATE		05/07/2021	Market Axess		863,600	800,000	1,250
55305B-AS-0	M/I HOMES INC CORPORATE		08/11/2021	Various		1,416,000	1,350,000	13,613
55335@-AA-6	MEPT Edgemoor Operating, LP Senior Unsec		09/01/2021	PICA-SA-JCP PRIV		2,119,894	2,042,700	12,067
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec		09/01/2021	Various		1,646,554	1,532,025	9,657
55336V-AN-0	MPLX LP CORPORATE 4.700% 04/15/48		09/14/2021	PRT Cardinal - 1538		2,461,068	2,100,000	41,125
55336V-AT-7	MPLX LP CORPORATE 5.500% 02/15/49		09/14/2021	PRT Cardinal - 1538		1,751,911	1,350,000	6,188
55336V-BP-4	MPLX LP CORPORATE 5.200% 12/01/47		09/14/2021	PRT Cardinal - 1538		1,829,651	1,480,000	22,233
55347F-10-2	MRAIT_AGY_WH CMO FLOATER		09/10/2021	Credit Suisse First Boston Cor		115,000,000	115,000,000	0
55351L-10-2	MRAIT_FREEDOM CMO FLOATER		05/11/2021	Credit Suisse First Boston Cor		115,000,000	115,000,000	0
55353@-A#-3	MSC Industrial Direct Co. Senior Unsecur		09/01/2021	Various		9,142,413	8,878,200	36,736
55384@-AC-2	MTD Products, Inc Senior Unsecured Note		09/01/2021	PLIC BVSA FOREX PCG		3,878,840	3,699,617	6,240
56081#-CV-0	Major League Baseball Trust Sr. Secured		12/10/2021	Direct		7,620,000	7,620,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
56585A-BE-1	MARATHON PETROLEUM CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		2,217,956	1,925,000	39,463
570535-AQ-7	MARKEL CORP CORPORATE 5.000% 04/05/46		04/21/2021	WELLS FARGO SEC LLC		7,544,941	5,979,000	9,112
570535-AS-3	MARKEL CORP CORPORATE 4.300% 11/01/47		04/21/2021	WELLS FARGO SEC LLC		917,538	790,000	16,230
570535-AV-6	MARKEL CORP CORPORATE 4.150% 09/17/50		04/13/2021	Various		7,032,507	6,158,000	22,192
570535-AX-2	MARKEL CORP CORPORATE 3.450% 05/07/52		09/21/2021	Various		37,245,512	36,170,000	171,669
571748-BN-1	MARSH & MCLENNAN COS INC CORPORATE		12/17/2021	Jefferies & Co, Inc		2,587,595	2,587,000	5,821
571748-BQ-4	MARSH & MCLENNAN COS INC CORPORATE		12/06/2021	Key Capital Markets		1,522,425	1,500,000	0
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE		12/03/2021	Various		21,383,832	18,225,000	251,411
573284-AV-8	MARTIN MARIETTA MATERIALS INC CORPORATE		12/09/2021	WELLS FARGO SEC LLC		1,011,470	1,000,000	6,111
573284-AW-6	MARTIN MARIETTA MATERIALS INC CORPORATE		06/21/2021	Deutsche Bank Securities Inc		669,578	670,000	0
573284-AX-4	MARTIN MARIETTA MATERIALS INC CORPORATE		12/07/2021	Various		115,182,637	112,766,000	540,245
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE		06/21/2021	Suntrust Capital Markets Inc		16,997,960	17,000,000	0
574599-BM-7	MASCO CORP CORPORATE 4.500% 05/15/47		10/05/2021	Various		16,573,680	13,500,000	209,625
574599-BP-0	MASCO CORP CORPORATE 2.000% 10/01/30		12/09/2021	WELLS FARGO SEC LLC		2,893,200	3,000,000	12,000
575718-AG-6	MASS INSTITUTE OF TECH CORPORATE		07/27/2021	Barclays Capital Inc		27,111,210	24,500,000	65,094
57636Q-AH-7	Mastercard Inc CORPORATE		04/06/2021	Presssprich R.W. Co		7,952,280	7,000,000	101,228
57636Q-AL-8	Mastercard Inc CORPORATE		05/18/2021	Various		20,166,475	18,344,000	292,521
57636Q-AM-6	Mastercard Inc CORPORATE		11/05/2021	Key Capital Markets		1,730,049	1,595,000	20,651
57636Q-AQ-7	Mastercard Inc CORPORATE		10/14/2021	Various		12,885,152	11,076,000	42,237
57636Q-AT-1	Mastercard Inc CORPORATE		03/02/2021	US Bank NA		9,905,300	10,000,000	0
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note		09/01/2021	DC PCG Non Trust		4,459,935	4,233,888	4,467
578454-AF-7	MAYO CLINIC CORPORATE 3.196% 11/15/61		07/26/2021	WELLS FARGO SEC LLC		5,852,101	5,300,000	55,051
58013M-EV-2	MCDONALDS CORP CORPORATE		07/20/2021	Morgan Stanley & Co, Inc		15,278,677	12,050,000	86,224
58013M-FA-7	MCDONALDS CORP CORPORATE		08/16/2021	Various		26,477,256	20,152,000	158,328
58013M-FC-3	MCDONALDS CORP CORPORATE		08/02/2021	Various		14,973,946	11,800,000	221,388
58013M-FH-2	MCDONALDS CORP CORPORATE		12/03/2021	Various		10,064,720	8,000,000	149,075
58013M-FH-2	MCDONALDS CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		4,725,309	3,750,000	6,490
58013M-FK-5	MCDONALDS CORP CORPORATE		07/27/2021	Goldman Sachs & Co		10,002,080	8,800,000	131,144
58013M-FK-5	MCDONALDS CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		1,685,259	1,490,000	2,100
58013M-FR-0	MCDONALDS CORP CORPORATE		12/03/2021	Barclays Capital Inc		10,096,600	8,101,000	62,378
58013M-FR-0	MCDONALDS CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		1,347,280	1,090,000	20,855
580589-B#-5	McGrath Rentcorp Sr. Unsecured		09/01/2021	DC PCG Non Trust		3,167,577	3,166,944	37,078
580589-B@-7	McGrath Rentcorp Sr. Unsecured		09/01/2021	DC PCG Non Trust		22,386,818	21,790,669	269,623
58502B-AC-0	MEDNAX INC CORPORATE 6.250% 01/15/27		12/09/2021	Various		16,577,884	15,766,000	301,179
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		09/14/2021	HARTPARUL		9,702,196	7,000,000	71,944
58646#-AM-6	Menasha Corporation Senior Note		12/01/2021	PALAC FLEX		2,955,370	2,785,714	26,038
58646#-AS-3	Menasha Corporation Senior Note		09/01/2021	DB PCG Non-Trust		1,098,518	1,061,234	5,557
58646#-AT-1	Menasha Corporation Senior Note		09/01/2021	DB PCG Non-Trust		527,817	509,392	247
58933Y-AT-2	Merck & Co Inc CORPORATE		10/14/2021	Various		13,165,031	11,500,000	77,844
58933Y-AW-5	Merck & Co Inc CORPORATE		09/24/2021	Barclays Capital Inc		2,287,056	1,860,000	4,340
58933Y-BB-0	Merck & Co Inc CORPORATE		04/06/2021	Barclays Capital Inc		7,196,960	8,000,000	56,622
58933Y-BF-1	Merck & Co Inc CORPORATE		12/13/2021	Goldman Sachs & Co		2,895,010	2,877,000	1,099
59182*-AB-2	MetLife Core Property Holdings Senior No		09/01/2021	PRIAC-SA-PRINCIPAL PRESERVE		5,184,229	4,800,000	9,772
59182*-AC-0	MetLife Core Property Holdings Sr. Unsec		12/13/2021	Direct		2,000,000	2,000,000	0
59182*-AF-3	MetLife Core Property Holdings Sr. Unsec		12/13/2021	Direct		5,000,000	5,000,000	0
592688-D*-3	Mettler-Toledo Int'l Inc. Sr. Unsecured		03/19/2021	Direct		11,812,227	11,812,227	0
592688-D@-1	Mettler-Toledo Int'l Inc. Sr. Unsecured		07/22/2021	Direct		7,500,000	7,500,000	0
594918-AR-5	MICROSOFT CORP CORPORATE		09/14/2021	HARTPARUL		8,204,043	7,000,000	81,667
60040#-AA-0	Millennium Pipeline Co Series A Senior S		09/01/2021	PRIAC-SA-HEALTH CARE SVC-PCG		283,754	258,362	2,333
60081H-A@-7	Milliken & Company, Inc. Sr. Unsecured		10/18/2021	Direct		2,800,000	2,800,000	0
60081H-B@-6	Milliken & Company, Inc. Sr. Unsecured		10/18/2021	Direct		2,000,000	2,000,000	0
61201#-AR-6	Montana-Dakota Utilities Co. Sr. Unsecur		12/15/2021	Direct		8,000,000	8,000,000	0
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST CMBS		04/29/2021	Morgan Stanley & Co, Inc		403,967	400,000	271
617446-8Y-8	MORGAN STANLEY CORP FLOATER		10/05/2021	Various		60,351,555	62,630,000	232,426
61747Y-ED-3	MORGAN STANLEY CORP FLOATER		10/21/2021	Citigroup Capital Markets Inc		363,570	375,000	2,216
61772T-BB-9	MORGAN STANLEY CAPITAL I TRUST CMBS		09/30/2021	Morgan Stanley & Co, Inc		17,498,983	17,500,000	11,538
61772T-BC-7	MORGAN STANLEY CAPITAL I TRUST CMBS		09/30/2021	Morgan Stanley & Co, Inc		16,058,464	15,900,000	12,307
617734-A@-7	Morongo Band of Mission Indian Senior Se		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		1,544,614	1,344,230	31,193
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		03/02/2021	Credit Suisse First Boston Cor		35,000,000	35,000,000	0
61916T-AA-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		09/09/2021	Credit Suisse First Boston Cor		65,000,000	65,000,000	0
620076-BL-2	Motorola Solutions Inc CORPORATE		05/05/2021	JANE STREET EXECUTION SERVICES		1,410,453	1,225,000	11,583
620076-BU-2	Motorola Solutions Inc CORPORATE		05/10/2021	Merrill Lynch,Pierce,Fenner &		400,000	400,000	0
624758-AF-5	MUELLER WATER PRODUCTS INC CORPORATE		05/18/2021	Merrill Lynch,Pierce,Fenner &		325,000	325,000	0
62482B-AA-0	MOZART DEBT MERGER SUB INC CORPORATE		12/08/2021	Various		2,245,000	2,250,000	5,059
628530-BJ-5	MYLAN LABORATORIES INC CORPORATE		04/16/2021	Various		18,233,864	15,314,000	265,642

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
628530-BK-2	MYLAN LABORATORIES INC CORPORATE		01/14/2021	Barclays Capital Inc		11,967,477	10,054,000	119,447
62927@-AA-6	NHL U.S. Funding LP Senior Note		09/01/2021	PRIAC-SA-NY CARPENTERS-PCG		3,876,665	3,576,970	32,811
629377-CE-0	NRG ENERGY INC CORPORATE		11/09/2021	Various		5,545,313	5,250,000	99,547
629377-CH-3	NRG ENERGY INC CORPORATE		05/25/2021	Toronto Dominion Securities		2,305,350	2,180,000	51,503
629377-CR-1	NRG ENERGY INC CORPORATE		11/23/2021	JP Morgan Securities, Inc		1,902,500	2,000,000	20,340
629377-CS-9	NRG ENERGY INC CORPORATE		11/02/2021	Various		2,209,875	2,250,000	15,877
62963#-AJ-0	NRP (Operating) LLC Senior Secured Note		09/01/2021	DC PCG Non Trust		605,795	625,471	7,865
63636#-AB-2	National Hockey League Senior Secured		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,742,668	2,540,608	19,362
63681#-AA-8	National Logistics 1 CTL		03/24/2021	Direct		3,347,390	3,347,390	3,095
63942B-AA-2	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		01/19/2021	Barclays Capital Inc		1,831,075	1,831,341	0
641062-AW-4	NESTLE HLDGS INC. CORPORATE		11/02/2021	Various		26,298,910	26,811,000	55,856
641062-AZ-7	NESTLE HLDGS INC. CORPORATE		09/22/2021	Various		28,852,752	28,185,000	9,652
645869-D@-4	New Jersey Natural Gas Company Senior No		09/01/2021	Various		2,452,038	2,313,490	38,191
64712#-AB-7	New Mexico Gas Intermediate In Senior No		09/01/2021	Various		5,338,925	5,023,174	15,745
64716#-AG-2	New Mexico Gas Co Sr. Unsecured		02/05/2021	Various		13,950,000	13,950,000	0
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE		11/05/2021	Various		3,493,410	3,250,000	31,979
651639-AM-8	NEWMONT MINING CORP CORPORATE		11/15/2021	Barclays Capital Inc		1,158,652	820,000	6,549
651639-AV-8	NEWMONT MINING CORP CORPORATE		07/27/2021	JP Morgan Securities, Inc		4,394,249	3,126,000	23,662
651639-AW-6	NEWMONT MINING CORP CORPORATE		10/20/2021	JP Morgan Securities, Inc		1,968,855	1,500,000	5,141
651639-AY-2	NEWMONT MINING CORP CORPORATE		09/08/2021	Various		11,395,447	11,410,000	62,182
653240-AA-9	Newtown Credit Les Level-Debt		09/01/2021	Various		1,383,048	1,334,328	3,607
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		09/01/2021	PLIC BV SA PCG		27,022	21,859	87
65473Q-BD-4	NiSource Finance Corp CORPORATE		12/13/2021	WELLS FARGO SEC LLC		6,924,700	5,000,000	105,153
65473Q-BF-9	NiSource Finance Corp CORPORATE		12/13/2021	Jefferies & Co, Inc		5,997,650	5,000,000	18,229
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE		07/08/2021	JP Morgan Securities, Inc		2,256,611	1,762,000	40,284
655844-BX-5	NORFOLK SOUTHERN CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		7,738,298	6,592,000	96,724
655844-BY-3	NORFOLK SOUTHERN CORP CORPORATE		04/05/2021	Various		11,346,700	10,000,000	44,958
655844-BY-3	NORFOLK SOUTHERN CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		1,072,833	890,000	1,744
655844-CC-0	NORFOLK SOUTHERN CORP CORPORATE		04/05/2021	JP Morgan Securities, Inc		2,983,577	2,646,000	42,792
655844-CC-0	NORFOLK SOUTHERN CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		1,809,203	1,500,000	20,500
655844-CD-8	NORFOLK SOUTHERN CORP CORPORATE		07/27/2021	Barclays Capital Inc		1,901,055	1,745,000	14,503
655844-CF-3	NORFOLK SOUTHERN CORP CORPORATE		09/09/2021	Various		13,307,570	13,000,000	126,575
655844-CH-9	NORFOLK SOUTHERN CORP CORPORATE		08/31/2021	Various		9,242,414	8,886,000	73,791
655844-CH-9	NORFOLK SOUTHERN CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		5,418,303	5,209,000	54,781
655844-CJ-5	NORFOLK SOUTHERN CORP CORPORATE		07/06/2021	Various		24,773,822	24,180,000	35,078
655844-CL-0	NORFOLK SOUTHERN CORP CORPORATE		08/16/2021	Citigroup Capital Markets Inc		18,749,934	18,900,000	0
65675*-AF-4	North American Breweries Hold Senior Uns		09/01/2021	DB PCG Non-Trust		8,379,897	7,799,829	75,756
664787-A*-9	NORTHERN BORDER PIPELINE NT Sr. Unsecure		09/15/2021	Direct		7,500,000	7,500,000	0
665772-CU-1	NORTHERN STATES PWR MINN CORPORATE		05/14/2021	Morgan Stanley & Co, Inc		5,086,900	5,000,000	21,333
665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE		04/30/2021	Key Capital Markets		1,715,264	1,580,000	25,181
665859-AT-1	NORTHERN TRUST CORP CORPORATE		01/22/2021	Pierpont Securities		1,351,085	1,165,000	20,434
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		09/14/2021	PRT Cardinal - 1538		13,150,132	10,923,000	183,415
666807-BU-5	NORTHROP GRUMMAN SYSTEMS CORPORATE		12/06/2021	Citigroup Capital Markets Inc		14,325,400	10,000,000	53,958
666807-BU-5	NORTHROP GRUMMAN SYSTEMS CORPORATE		09/14/2021	PRT Cardinal - 1538		19,800,885	13,826,000	270,183
666807-CB-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		09/02/2021	Taxable Exchange		5,693,789	5,800,000	113,624
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA CORPORATE		12/02/2021	Various		16,166,744	16,204,000	47,386
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUN CORPORATE		10/29/2021	Various		3,719,232	3,700,000	11,976
66988A-AG-9	NOVANT HEALTH INC CORPORATE		04/08/2021	JP Morgan Securities, Inc		20,000,000	20,000,000	0
66988A-AH-7	NOVANT HEALTH INC CORPORATE		04/09/2021	JP Morgan Securities, Inc		9,390,040	9,400,000	0
66988A-AJ-3	NOVANT HEALTH INC CORPORATE		04/08/2021	JP Morgan Securities, Inc		7,440,000	7,440,000	0
66989H-AN-8	NOVARTIS CAPITAL CORP CORPORATE		10/27/2021	US Bank NA		5,303,809	4,920,000	68,210
67021C-AR-8	NSTAR ELECTRIC COMPANY CORPORATE		08/10/2021	Merrill Lynch,Pierce,Fenner &		2,485,600	2,500,000	0
670346-AS-4	NUCOR CORP CORPORATE 2.700% 06/01/30		07/21/2021	WELLS FARGO SEC LLC		189,625	180,000	743
67066G-AM-6	NVIDIA CORP CORPORATE 1.550% 06/15/28		11/02/2021	Various		8,973,560	9,000,000	31,172
67080L-AA-3	NUVEEN LLC CORPORATE 4.000% 11/01/28		11/17/2021	Suntrust Capital Markets Inc		493,816	440,000	880
670837-AC-7	OGE ENERGY CORP CORPORATE		05/24/2021	Mizuho Securities USA, Inc.		22,500,000	22,500,000	0
67097@-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL		10/15/2021	Direct		31,761,607	31,761,607	0
67100@-AA-4	Veyron/OCF Broussard Lsing LLC CTL		08/16/2021	Direct		46,252,305	46,252,305	1,013
67103H-AG-2	O'REILLY AUTOMOTIVE INC CORPORATE		01/14/2021	Deutsche Bank Securities Inc		2,248,308	1,900,000	11,020
67103H-AH-0	O'REILLY AUTOMOTIVE INC CORPORATE		06/08/2021	JANE STREET EXECUTION SERVICES		1,347,216	1,200,000	1,170
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE		06/07/2021	Various		5,133,123	4,487,000	35,423
67555J-AA-4	OCHSNER LSU HEALTH SYSTEM OF N CORPORATE		07/20/2021	Citigroup Capital Markets Inc		4,925,000	4,925,000	0
67611@-AA-6	Odyssey Global Holding Corp Sr. Secured		11/19/2021	Direct		5,537,397	5,537,397	0
67611@-AB-4	Odyssey Global Holding Corp Sr. Secured		04/30/2021	Direct		16,360,284	16,360,284	0
67777J-AK-4	OHIOHEALTH CORP CORPORATE		07/23/2021	WELLS FARGO SEC LLC		1,009,723	945,000	5,749

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67777J-AL-2	OHIOHEALTH CORP CORPORATE		10/19/2021	Barclays Capital Inc		7,925,000	7,925,000	0
679580-D#-4	Old Dominion Freight Line Inc Sr. Unsecu		09/01/2021	DC PCG Non Trust		27,881,656	26,912,357	271,142
68233J-A*-5	Oncor Electric Delivery Co Sr. Secured		09/01/2021	PARCC - PLAZ Trust 1		4,425,506	4,085,399	38,548
68233J-BD-5	Oncor Electric Delivery Co CORPORATE		10/25/2021	WELLS FARGO SEC LLC		2,133,364	1,829,000	5,213
68233J-BK-9	Oncor Electric Delivery Co CORPORATE		10/21/2021	Daiwa Securities Co. Ltd Tokyo		2,289,385	1,855,000	11,851
68233J-BP-8	Oncor Electric Delivery Co CORPORATE		10/25/2021	WELLS FARGO SEC LLC		2,758,125	2,350,000	36,216
68233J-BW-3	Oncor Electric Delivery Co Sr. Secured		09/01/2021	Various		12,581,229	9,223,822	205,614
682680-AV-5	ONEOK INC CORPORATE 5.200% 07/15/48		09/14/2021	PRT Cardinal - 1538		1,770,964	1,425,000	12,350
68622T-AA-9	ORGANON FINANCE 1 LLC CORPORATE		11/12/2021	Barclays Capital Inc		758,438	750,000	1,375
686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE		12/02/2021	RBC Capital Markets		2,145,697	1,973,000	11,852
68902V-AM-9	OTIS WORLDWIDE CORPORATION CORPORATE		12/06/2021	JP Morgan Securities, Inc		29,947,949	27,584,000	291,092
68902V-AM-9	OTIS WORLDWIDE CORPORATION CORPORATE		09/14/2021	PRT Cardinal - 1538		2,069,727	1,900,000	5,323
68964*-AT-8	Otter Tail Power Company Sr. Unsecured		11/29/2021	Direct		1,000,000	1,000,000	0
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		11/30/2021	Various		2,113,650	1,950,000	35,673
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		08/23/2021	Various		1,727,750	1,600,000	22,709
693304-BA-4	PECO ENERGYCO 1ST MTG CORPORATE		03/01/2021	SMBC NIKKO SECURITIES		10,317,811	10,330,000	0
693475-AZ-8	PNC FINANCIAL SERVICES CORPORATE		12/17/2021	US Bank NA		2,353,776	2,284,000	24,106
69349L-AR-9	PNC BANK NA BANK NOTE 4.050% 07/26/28		11/09/2021	Various		7,392,395	6,503,000	74,286
69351U-AU-7	PPL Electric Utilities Corp CORPORATE		10/14/2021	Key Capital Markets		1,417,919	1,187,000	17,843
69351U-AV-5	PPL Electric Utilities Corp CORPORATE		10/26/2021	Various		3,529,479	2,950,000	48,515
69351U-AW-3	PPL Electric Utilities Corp CORPORATE		05/13/2021	Barclays Capital Inc		1,455,495	1,500,000	5,750
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER		06/21/2021	Merrill Lynch,Pierce,Fenner &		19,250,000	19,250,000	0
69418#-AB-5	Ansell USA Inc Senior Note		12/01/2021	PALAC FLEX		3,167,696	3,000,000	7,088
695156-AW-9	PACKAGING CORP CORPORATE		09/07/2021	WELLS FARGO SEC LLC		9,947,300	10,000,000	0
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPORATE		10/19/2021	Various		2,251,563	2,250,000	3,524
701094-AP-9	PARKER HANNIFIN CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		2,759,621	2,340,000	23,660
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		08/31/2021	PRIAC-SA-PRINC PRESERVE-PCG		1,059,578	1,002,315	6,056
707569-AS-8	PENN NATL GAMING INC CORPORATE		12/10/2021	Various		4,284,875	4,150,000	77,836
70959W-AK-9	Penske Automotive Group Inc CORPORATE		05/25/2021	Merrill Lynch,Pierce,Fenner &		6,000,000	6,000,000	0
713448-DD-7	PEPSICO INC CORPORATE 4.450% 04/14/46		03/24/2021	Merrill Lynch,Pierce,Fenner &		4,983,427	4,100,000	82,103
713448-EM-6	PEPSICO INC CORPORATE 3.375% 07/29/49		06/03/2021	Goldman Sachs & Co		13,782,765	12,964,000	143,943
713448-FG-8	PEPSICO INC CORPORATE 2.750% 10/21/51		10/06/2021	Various		39,740,800	40,000,000	0
717081-ED-1	PFIZER INC CORPORATE 4.125% 12/15/46		04/08/2021	Merrill Lynch,Pierce,Fenner &		7,967,715	6,737,000	90,318
72147K-AE-8	PILGRIMS PRIDE CORP CORPORATE		10/28/2021	Goldman Sachs & Co		1,056,250	1,000,000	5,059
72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE		05/12/2021	Morgan Stanley & Co, Inc		1,210,500	1,200,000	5,100
72147K-AG-3	PILGRIMS PRIDE CORP CORPORATE		08/19/2021	Bank Of Montreal-Montreal		1,775,000	1,775,000	0
73020*-AG-8	PNG Companies LLC Senior Secured Note		09/01/2021	PLIC BV SA PCG		8,180,112	7,728,727	36,123
731068-B*-2	Polaris Industries Inc. Senior Unsecured		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		778,562	707,489	3,824
737446-AQ-7	POST HOLDINGS INC CORPORATE		08/17/2021	Deutsche Bank Securities Inc		505,625	500,000	7,965
737446-AR-5	POST HOLDINGS INC CORPORATE		12/03/2021	Various		3,123,844	3,175,000	28,797
74043P-AA-6	Preferred Credit, Inc. Sr. Secured		09/01/2021	DC PCG Non Trust		11,740,631	11,371,437	63,585
74165H-AB-4	PRIME HEALTHCARE SERVICES INC CORPORATE		10/28/2021	Jefferies & Co, Inc		2,140,000	2,000,000	0
74170*-AD-1	Prime Property Fund, LLC Senior Note		09/01/2021	DB PMCC Non-Trust		3,212,885	3,000,000	10,023
74170*-AN-9	Prime Property Fund, LLC Senior Unsecure		09/01/2021	PICA SA West Rock PRV		3,195,202	3,010,428	14,751
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure		09/01/2021	Various		2,160,447	2,000,000	27,067
74170*-BL-2	Prime Property Fund, LLC Senior Unsecure		07/15/2021	Direct		120,520,000	120,520,000	0
74170*-BN-8	Prime Property Fund, LLC Sr. Unsecured		10/07/2021	Direct		13,000,000	13,000,000	0
74256L-EM-7	PRINCIPAL LFE GLB FND II CORP FLOATER		04/05/2021	Credit Suisse First Boston Cor		11,500,000	11,500,000	0
74276#-AE-8	PRINC. US PPTY PORT REIT I II Senior Uns		04/01/2021	Direct		165,903,500	165,903,500	0
74276#-AF-5	PRINC. US PPTY PORT REIT I II Senior Uns		05/25/2021	Direct		74,006,960	74,006,960	0
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE		07/29/2021	Morgan Stanley & Co, Inc		4,065,008	3,463,000	2,136
743315-AW-3	PROGRESSIVE CORP OHIO CORPORATE		04/16/2021	Barclays Capital Inc		1,310,664	1,200,000	2,560
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note		09/01/2021	DC PMCC Non Trust		53,269,771	50,000,000	32,750
74340X-BM-2	PROLOGIS LP CORPORATE 2.250% 04/15/30		12/20/2021	Mizuho Securities USA, Inc.		1,888,602	1,873,000	7,843
74353#-AA-2	Project Andover CTL CTL		05/10/2021	Direct		24,116,995	24,116,995	0
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		04/05/2021	Citigroup Capital Markets Inc		17,600,000	17,600,000	0
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH CORPORATE MU		09/14/2021	Goldman Sachs & Co		80,000,000	80,000,000	0
744448-CP-4	PUBLIC SERVICE CO COLO CORPORATE		04/05/2021	Fifth Third Bank		2,733,414	2,465,000	28,375
744448-CV-1	PUBLIC SERVICE CO COLO CORPORATE		02/22/2021	JP Morgan Securities, Inc		297,999	300,000	0
744538-AE-9	PUBLIC SERV CO OF NH CORPORATE		06/01/2021	Mizuho Securities USA, Inc.		3,694,107	3,705,000	0
744542-A#-8	Public Svc Co of New Mexico Senior Unsec		09/01/2021	Various		4,683,816	4,340,737	47,034
744542-A@-0	Public Svc Co of New Mexico Senior Unsec		09/01/2021	DC PCG Non Trust		5,413,028	5,106,749	51,876
744560-BT-2	PUBLIC SVC ELEC & GAS CO CORPORATE		07/26/2021	WELLS FARGO SEC LLC		6,307,524	5,400,000	30,780
744560-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE		09/29/2021	Various		14,692,760	14,000,000	98,133
744560-CD-6	PUBLIC SVC ELEC & GAS CO CORPORATE		10/28/2021	Various		14,587,522	14,613,000	49,395

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE		06/22/2021	Various		17,338,838	17,107,000	65,148
745332-CK-0	PUGET SOUND ENERGY CORPORATE		10/26/2021	Various		7,684,226	7,863,000	25,564
74731@-AU-3	Quad/Graphics Inc Senior Secured Note		09/01/2021	DC PCG Non Trust		537,357	530,617	16,479
747525-BN-2	QUALCOMM INC CORPORATE		08/24/2021	Goldman Sachs & Co		35,005,440	35,462,000	117,590
747525-BN-2	QUALCOMM INC CORPORATE		01/06/2021	Tax Free Exchange		24,650,247	24,650,000	40,946
74842*-AM-9	Quiktrip Corporation Senior Unsecured		09/01/2021	DC PCG Non Trust		8,470,504	8,090,005	30,675
74875@-AE-5	Quinn Group, Inc. Senior Note		09/01/2021	CLIFE-CA-PCG		1,424,951	1,169,210	15,622
74979U-AA-3	RS 2018 Private, LLC Senior Secured Note		09/01/2021	Various		6,827,377	6,301,988	50,213
74986@-AN-1	RREEF America REIT II, Inc Senior Note		09/01/2021	PLAZIL		2,178,966	2,032,486	11,245
75063M-AA-5	AT&T PARADYNE CORP CORPORATE		05/11/2021	JP Morgan Securities, Inc		13,750,000	13,750,000	0
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		9,050,423	7,295,000	132,222
75527@-AD-6	RE Rosamond One, LLC Senior Secured Term		09/01/2021	CLIFE-DB-PCG FRL		314,639	314,639	2,202
756109-BL-7	Realty Income Corporation CORPORATE		12/20/2021	US Bank NA		10,449,700	10,000,000	5,542
75659*-AA-4	Red Hills Finance LLC Senior Secured Not		09/01/2021	DC PCG Non Trust		5,268,057	4,698,929	51,753
760759-AT-7	REPUBLIC SERV INC NT CORPORATE		04/23/2021	Mitsubishi UFJ SEC (USA) Inc		1,237,247	1,100,000	19,553
76131V-A#-0	Retail Properties of America Sernior Uns		09/01/2021	PICA SA West Rock PRV		1,436,146	1,421,937	24,334
76131V-B@-1	Retail Properties of America Senior Unse		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,033,088	1,980,970	16,709
76169#-AJ-2	Reyes Holdings, LLC Senior Secured Note		09/01/2021	Various		8,101,570	7,404,786	102,256
771196-BK-7	ROCHE HOLDINGS INC CORPORATE		11/19/2021	LMTPRT		8,202,205	7,822,000	3,992
771196-BP-6	ROCHE HOLDINGS INC CORPORATE		11/19/2021	IPSA2		8,327,573	7,500,000	49,089
773903-AM-1	ROCKWELL AUTOMATION INC CORPORATE		08/03/2021	Goldman Sachs & Co		6,284,943	6,300,000	0
776743-AG-1	ROPER TECHNOLOGIES INC CORPORATE		12/01/2021	Goldman Sachs & Co		2,274,534	2,190,000	13,998
78444@-AA-6	SIP Holdco LLC Debt in a Project		12/29/2021	Direct		15,675,000	15,675,000	0
78488@-AC-9	SVF Holding Real Estate Invest Senior Un		09/01/2021	PALAC FLEX		2,193,835	2,042,700	31,832
79466L-AH-7	SALESFORCE COM CORPORATE		08/19/2021	Various		20,123,299	20,065,000	34,278
79575@-AK-3	Saltchuk Resources Inc Senior Note		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		1,275,421	1,203,321	9,420
79873#-AA-2	SanMar Corporation Sr. Secured		09/01/2021	DC PCG Non Trust		13,276,460	12,425,047	63,506
806407-G@-5	Henry Schein, Inc Sr. Unsecured		06/02/2021	Direct		17,000,000	17,000,000	0
80808#-AG-7	Schreiber Foods Inc Senior Note		12/01/2021	PALAC FLEX		4,778,272	4,375,000	32,706
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE		10/08/2021	Various		3,656,334	3,220,000	25,760
808513-BC-8	CHARLES SCHWAB CORP CORPORATE		12/20/2021	Goldman Sachs & Co		1,192,350	1,000,000	11,563
808513-BP-9	CHARLES SCHWAB CORP CORPORATE		10/13/2021	Various		45,815,308	44,990,000	114,931
808513-BS-3	CHARLES SCHWAB CORP CORPORATE		05/27/2021	Mitsubishi UFJ SEC (USA) Inc		100,304	100,000	115
808513-BW-4	CHARLES SCHWAB CORP CORPORATE		09/24/2021	Taxable Exchange		1,909,752	1,725,000	27,356
808513-BX-2	CHARLES SCHWAB CORP CORPORATE		10/20/2021	Goldman Sachs & Co		9,156,215	8,760,000	14,053
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE		07/21/2021	Various		11,057,743	10,707,000	62,626
810186-AS-5	SCOTTS MIRACLE-GRO CO/TH CORPORATE		08/09/2021	US Bank NA		208,250	200,000	2,900
810186-AT-3	SCOTTS MIRACLE-GRO CO/TH CORPORATE		08/05/2021	Various		893,673	900,000	9,506
810186-AV-8	SCOTTS MIRACLE-GRO CO/TH CORPORATE		10/05/2021	Various		1,621,500	1,600,000	7,583
81725T-F#-2	Sensient Tech Corp. Senior Unsecured Not		09/01/2021	DC PCG Non Trust		5,270,560	4,987,799	59,673
81725T-F@-4	Sensient Tech Corp. Senior Note		09/01/2021	DC Non Trust FOREX		18,915,181	18,611,956	109,873
81725T-G*-5	Sensient Tech Corp. Senior Unsecured Not		09/01/2021	DC Non Trust FOREX		7,340,081	7,186,313	29,915
817565-CG-7	SERVICE CORP INTL CORPORATE		07/06/2021	Various		679,838	675,000	978
817826-AA-8	7-ELEVEN INC CORPORATE		01/27/2021	SMBC NIKKO SECURITIES		18,234,853	18,250,000	0
817826-AB-6	7-ELEVEN INC CORPORATE		01/27/2021	SMBC NIKKO SECURITIES		25,728,628	25,750,000	0
819892-AL-4	SHARP HEALTHCARE CORPORATE		08/18/2021	Raymond James & Associates Inc		1,076,767	1,090,000	1,542
82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE		09/16/2021	Merrill Lynch,Pierce,Fenner &		778,125	750,000	3,464
824348-BF-2	SHERWIN WILLIAMS CO CORPORATE		04/05/2021	JANE STREET EXECUTION SERVICES		1,922,520	1,734,000	15,601
824348-BK-1	SHERWIN WILLIAMS CO CORPORATE		04/12/2021	Various		10,836,800	10,000,000	62,278
824348-BN-5	SHERWIN WILLIAMS CO CORPORATE		12/09/2021	Barclays Capital Inc		2,730,872	2,766,000	5,578
824348-BP-0	SHERWIN WILLIAMS CO CORPORATE		12/06/2021	Various		12,409,048	12,400,000	27,067
83088G-B*-5	Skyway Concession Company LLC Senior Sec		09/01/2021	DC PCG Non Trust		17,020,729	16,182,462	100,358
83362*-AA-6	Social Finance Career Imp Bond Promissor		06/01/2021	Direct		592,696	592,696	35,958
83405*-AA-5	Softtek Integration Systems Senior Secur		09/01/2021	Various		4,267,172	3,854,876	17,433
838518-D#-2	South Jersey Industries, Inc. Senior Uns		09/01/2021	HIGSA		1,939,380	1,787,362	8,512
838518-D@-4	South Jersey Industries, Inc. Senior Uns		09/01/2021	DC PCG Non Trust		2,709,205	2,553,374	11,394
838518-F@-2	South Jersey Industries, Inc. Sr. Unsecu		09/01/2021	DC PCG Non Trust		2,892,888	2,681,043	8,565
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C CORPORATE		09/07/2021	Merrill Lynch,Pierce,Fenner &		17,840,520	18,000,000	0
85172F-AF-6	SPRINGLEAF FINANCE CORP		06/09/2021	BPN Paribas Securities		11,337,500	10,000,000	160,417
85172F-AM-1	SPRINGLEAF FINANCE CORP CORPORATE		11/29/2021	Goldman Sachs & Co		4,410,000	4,000,000	58,056
85172F-AQ-2	SPRINGLEAF FINANCE CORP CORPORATE		07/20/2021	Barclays Capital Inc		196,336	170,000	219
85172F-AS-8	SPRINGLEAF FINANCE CORP CORPORATE		08/18/2021	Citigroup Capital Markets Inc		3,561,840	3,264,000	63,569
85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE		07/21/2021	Jefferies & Co, Inc		946,500	900,000	6,700
853496-AC-1	STANDARD INDUSTRIES INC CORPORATE		05/06/2021	Credit Suisse First Boston Cor		723,625	700,000	8,264
853496-AD-9	STANDARD INDUSTRIES INC CORPORATE		10/05/2021	Merrill Lynch,Pierce,Fenner &		933,750	900,000	9,738

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853496-AG-2	STANDARD INDUSTRIES INC CORPORATE		09/23/2021	Various		3,790,313	3,750,000	27,465
85434V-AC-2	STANFORD HEALTH CARE CORPORATE		04/21/2021	Goldman Sachs & Co		4,090,000	4,090,000	0
854502-AN-1	STANLEY BLACK & DECKER INC CORPORATE		07/19/2021	JP Morgan Securities, Inc		16,038,438	17,066,000	30,739
855244-AS-8	STARBUCKS CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		10,161,556	7,970,000	119,550
855244-AU-3	STARBUCKS CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		1,724,763	1,360,000	5,043
855244-BA-6	STARBUCKS CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		1,545,371	1,400,000	16,333
857477-BP-7	STATE STREET CORP CORPORATE		10/12/2021	Various		25,103,585	25,316,000	63,431
85772B-AA-0	STATION PL SECURITIZATION CMO FLOATER		03/09/2021	Jefferies & Co, Inc		78,000,000	78,000,000	0
858119-BK-5	STEEL DYNAMICS INC CORPORATE		10/12/2021	Various		7,453,329	6,850,000	97,956
859152-C#-5	Steris Corp Senior Note		09/01/2021	PICA-SA-GM Buyout		1,814,015	1,723,528	13,953
859152-D*-8	Steris Corp Senior Note		09/01/2021	PICA-SA-GM Buyout		1,814,015	1,723,528	13,953
859152-E*-7	Steris Corp Senior Unsecured Note		09/01/2021	PAR Term Custody		1,485,861	1,404,356	14,401
86157#-AA-4	Stolthaven New Orleans LLC Senior Secure		09/01/2021	Various		17,137,013	15,526,068	97,728
862121-A*-1	STORE Capital Corp Senior Unsecured		09/01/2021	PARCC - PLAZ Trust 1		1,731,843	1,671,225	22,979
86613@-AE-6	Summit LDC Holdings Senior Secured Note		09/01/2021	CLIFE-CA-PCG		754,124	707,489	6,329
86614R-AM-9	SUMMIT MATERIALS INC CORPORATE		09/30/2021	JP Morgan Securities, Inc		525,000	500,000	1,715
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPER CORPORATE		09/14/2021	PRT Cardinal - 1538		3,245,003	2,670,000	65,682
871829-BJ-5	SYSCO CORP CORPORATE 3.300% 02/15/50		09/14/2021	PRT Cardinal - 1538		3,490,177	3,310,000	9,103
871829-BN-6	SYSCO CORP CORPORATE 6.600% 04/01/50		09/14/2021	PRT Cardinal - 1538		1,934,540	1,200,000	36,080
87264A-AZ-8	T-MOBILE USA INC CORPORATE		09/14/2021	PRT Cardinal - 1538		15,670,768	12,875,000	241,406
87264A-AZ-8	T-MOBILE USA INC CORPORATE		05/25/2021	Various		35,568,323	30,700,000	153,500
87264A-BD-6	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange		38,241,807	33,782,000	140,758
87264A-BN-4	T-MOBILE USA INC CORPORATE		05/25/2021	Various		72,441,105	74,365,000	681,679
87264A-CA-1	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange		21,949,351	21,684,000	123,478
87264A-CB-9	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange		15,007,116	15,400,000	109,083
87264A-CM-5	T-MOBILE USA INC CORPORATE		12/08/2021	Various		36,476,962	36,410,000	114,278
87265H-AG-4	TRI POINTE GROUP INC CORPORATE		05/12/2021	JP Morgan Securities, Inc		1,113,750	1,000,000	23,592
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory		10/01/2021	Interest Capitalization		218,674	218,674	0
875127-BF-8	Tampa Electric CORPORATE		01/07/2021	WELLS FARGO SEC LLC		3,831,330	3,000,000	9,642
875127-BH-4	Tampa Electric CORPORATE		06/23/2021	Citigroup Capital Markets Inc		511,310	500,000	3,233
87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE		06/09/2021	Market Axess		1,125,650	1,000,000	28,722
87724R-AB-8	TAYLOR MORRISON COMMUNITIES IN CORPORATE		09/22/2021	Morgan Stanley & Co, Inc		1,014,746	899,000	9,908
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES IN CORPORATE		07/30/2021	Goldman Sachs & Co		544,375	500,000	142
879360-AD-7	Teledyne Technologies Inc CORPORATE		04/30/2021	Various		33,094,112	33,041,000	47,002
88033G-CY-4	TENET HEALTHCARE CORP CORPORATE		10/14/2021	Various		6,230,344	6,025,000	91,843
88033G-DE-7	TENET HEALTHCARE CORP CORPORATE		05/06/2021	Barclays Capital Inc		647,250	600,000	4,875
88033G-DG-2	TENET HEALTHCARE CORP CORPORATE		07/13/2021	Goldman Sachs & Co		258,750	250,000	964
88033G-DL-1	TENET HEALTHCARE CORP CORPORATE		05/18/2021	Barclays Capital Inc		675,000	675,000	0
882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE		12/02/2021	JP Morgan Securities, Inc		1,918,948	1,425,000	3,599
882484-AC-2	TEXAS HEALTH RESOURCES CORPORATE		04/06/2021	Jefferies & Co, Inc		6,466,400	7,500,000	69,355
883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE		09/14/2021	PRT Cardinal - 1538		3,016,559	2,425,000	8,285
883556-CE-0	THERMO FISHER SCIENTIFIC CORPORATE		02/11/2021	Various		12,280,163	10,904,480	77,302
883556-CK-6	THERMO FISHER SCIENTIFIC CORPORATE		08/09/2021	Morgan Stanley & Co, Inc		9,870,260	9,875,000	0
883556-CL-4	THERMO FISHER SCIENTIFIC CORPORATE		08/10/2021	Citigroup Capital Markets Inc		1,522,150	1,540,000	0
883556-CQ-3	THERMO FISHER SCIENTIFIC CORP FLOATER		10/19/2021	Merrill Lynch,Pierce,Fenner &		28,250,000	28,250,000	0
88581E-AB-7	3650R COMMERCIAL MORTGAGE TRUS CMBS		11/05/2021	Citigroup Capital Markets Inc		14,999,676	15,000,000	14,131
88581E-AC-5	3650R COMMERCIAL MORTGAGE TRUS CMBS		11/05/2021	Citigroup Capital Markets Inc		27,368,870	27,100,000	28,832
887389-E@-9	TIMKEN CO Senior Unsecured Note		09/01/2021	PRIAC-SAPP-FOREX		3,204,167	3,128,294	30,543
89055F-AB-9	TOPBUILD CORP CORPORATE		08/18/2021	Merrill Lynch,Pierce,Fenner &		2,429,863	2,465,000	27,952
89055F-AC-7	TOPBUILD CORP CORPORATE		09/28/2021	Merrill Lynch,Pierce,Fenner &		800,000	800,000	0
89147L-P*-5	Tortoise Energy Infra Corp. Senior Unsec		09/01/2021	CLIFE-CA-PCG		337,969	322,667	4,656
89148B-G*-6	Tortoise Midstream Energy Fund Sr. Unsec		12/17/2021	Direct		5,000,000	5,000,000	0
89236T-JF-3	TOYOTA MOTOR CREDIT CORP CORPORATE		10/12/2021	Various		13,441,342	13,055,000	68,789
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP CORPORATE		10/12/2021	Merrill Lynch,Pierce,Fenner &		14,648,750	15,000,000	24,542
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE		09/14/2021	PRT Cardinal - 1538		2,206,205	1,790,000	0
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE CORPORATE		09/14/2021	PRT Cardinal - 1538		2,700,990	2,350,000	30,942
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE		09/17/2021	WELLS FARGO SEC LLC		6,293,145	5,100,000	62,900
89566E-B#-4	Tri-State Gen & Trans Assoc Senior Secur		09/01/2021	PICA SA Raytheon		1,785,750	1,659,693	12,165
89566E-C*-7	Tri-State Gen & Trans Assoc Senior Secur		09/01/2021	PICA SA Raytheon		5,096,004	4,723,743	35,141
89788M-AE-2	TRUIST FINANCIAL CORP CORP FLOATER		11/10/2021	Various		67,593,076	67,590,000	402,088
89837#-AB-4	Estate Bernice P Bishop Senior Note		12/01/2021	PALAC FLEX		1,610,042	1,428,571	24,286
898813-AT-7	TUCSON ELEC PWR CO CORPORATE		05/06/2021	WELLS FARGO SEC LLC		14,426,034	14,550,000	0
902494-AZ-6	TYSON FOODS CORPORATE 4.875% 08/15/34		09/22/2021	Jefferies & Co, Inc		5,138,881	4,090,000	21,600
902494-BD-4	TYSON FOODS CORPORATE 4.550% 06/02/47		12/03/2021	Various		34,182,181	27,300,000	241,959
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		07/09/2021	RBC Capital Markets		13,289,900	10,000,000	148,750

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902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		09/14/2021	PRT Cardinal - 1538		1,092,596	800,000	18,927
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		09/01/2021	PICA-SA-VERIZON		229,291	213,137	332
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST CMBS		11/02/2021	UBS International		2,854,414	2,600,000	906
90357#-BC-9	U.S. Bank Tr Natl Assn. Debt in a levera		09/01/2021	CLIFE-CA-PCG		2,160,768	2,015,010	9,319
90357#-BD-7	U.S. Bank Tr Natl Assn. Debt in a levera		09/01/2021	CLIFE-CA-PCG		3,252,061	3,032,451	14,025
000000-00-0	Uncommon CP Lender II, LLC Promissory No		08/26/2021	Direct		29,435,000	29,435,000	0
904764-BR-7	UNILEVER CAPITAL CORP CORPORATE		10/15/2021	Various		82,376,303	83,697,000	309,564
906548-CT-7	UNION ELECTRIC CO CORPORATE		06/09/2021	Merrill Lynch,Pierce,Fenner &		399,564	400,000	0
907818-DJ-4	UNION PACIFIC CORP CORPORATE		02/24/2021	JP Morgan Securities, Inc		2,413,020	2,000,000	42,486
907818-EG-9	UNION PACIFIC CORP CORPORATE		08/30/2021	WELLS FARGO SEC LLC		5,251,487	4,340,000	55,908
907818-EM-6	UNION PACIFIC CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		9,335,115	7,870,000	136,203
907818-ER-5	UNION PACIFIC CORP CORPORATE		11/01/2021	JP Morgan Securities, Inc		13,021,765	10,619,000	106,686
907818-EW-4	UNION PACIFIC CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		2,023,020	1,575,000	984
907818-FB-9	UNION PACIFIC CORP CORPORATE		09/01/2021	Various		5,927,177	5,236,000	1,076
907818-FE-3	UNION PACIFIC CORP CORPORATE		10/22/2021	JP Morgan Securities, Inc		3,522,870	3,000,000	23,371
907818-FG-8	UNION PACIFIC CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		6,106,018	5,130,000	95,735
907818-FK-9	UNION PACIFIC CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		17,804,833	16,405,000	59,240
907818-FN-3	UNION PACIFIC CORP CORPORATE		08/13/2021	Various		11,118,495	11,323,000	141,199
907818-FS-2	UNION PACIFIC CORP CORPORATE		10/05/2021	Tax Free Exchange		44,198,276	41,436,000	782,704
907818-FV-5	UNION PACIFIC CORP CORPORATE		11/19/2021	Various		45,031,081	40,360,000	249,648
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un		09/01/2021	CLIFE-CA-PCG		2,638,999	2,405,463	18,662
911365-BF-0	UNITED RENTALS NA INC CORPORATE		12/13/2021	JP Morgan Securities, Inc		519,750	500,000	9,167
91159H-HW-3	US BANCORP SR NT CORPORATE		11/16/2021	Various		42,923,409	39,685,000	426,845
913017-CP-2	UNITED TECHNOLOGIES CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		3,093,377	2,600,000	38,318
913017-CX-5	UNITED TECHNOLOGIES CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		13,672,705	10,500,000	160,526
913017-CY-3	UNITED TECHNOLOGIES CORP CORPORATE		08/31/2021	BPN Paribas Securities		4,609,960	4,000,000	48,583
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE		10/27/2021	PURCTR1		1,498,386	1,000,000	29,997
91324P-EA-6	UNITEDHEALTH GROUP INC CORPORATE		07/21/2021	Goldman Sachs & Co		10,515,700	10,000,000	59,028
91324P-ED-0	UNITEDHEALTH GROUP INC CORPORATE		05/17/2021	Citigroup Capital Markets Inc		999,910	1,000,000	0
91324P-EE-8	UNITEDHEALTH GROUP INC CORPORATE		05/17/2021	Citigroup Capital Markets Inc		149,355	150,000	0
91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE		05/17/2021	Citigroup Capital Markets Inc		24,476,104	24,635,000	0
91327A-AA-0	UNITI GROUP INC/UNITI FIBER HO CORPORATE		12/20/2021	Various		12,543,325	11,875,000	149,171
914886-AF-3	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE		07/23/2021	Various		25,020,099	24,905,000	14,324
914906-AU-6	UNIVISION COMMUNICATIONS CORPORATE		08/02/2021	JP Morgan Securities, Inc		806,250	750,000	8,695
91606*-AA-5	Upper Michigan Energy Res Corp Sr. Unsec		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		734,592	707,489	192
91842*-AA-9	The Molasky Group of Companies CTL		06/01/2021	Direct		477,018	477,018	0
91859*-AA-9	VA (FRDRKSBG VA) CTL PASS-THRU CTL		12/15/2021	Various		42,378,924	42,378,924	0
92241*-AF-3	Vector Pipeline LP Series E Senior Note		08/31/2021	DC PCG Non Trust		553,497	537,692	6,788
92343V-FD-1	Verizon Communications CORPORATE		09/14/2021	PRT Cardinal - 1538		4,920,505	4,210,000	80,926
92343V-FU-3	Verizon Communications CORPORATE		09/14/2021	PRT Cardinal - 1538		8,320,027	8,580,000	78,799
92343V-FW-9	Verizon Communications CORPORATE		08/26/2021	Various		19,773,659	20,391,000	161,955
92343V-FW-9	Verizon Communications CORPORATE		09/14/2021	PRT Cardinal - 1538		1,495,398	1,535,000	17,194
92343V-FW-9	Verizon Communications CORPORATE		05/05/2021	Tax Free Exchange		7,711,242	8,725,000	3,620
92343V-GB-4	Verizon Communications CORPORATE		07/09/2021	Citigroup Capital Markets Inc		5,391,800	5,000,000	54,729
92343V-GB-4	Verizon Communications CORPORATE		09/14/2021	PRT Cardinal - 1538		17,787,877	16,295,000	277,988
92343V-GJ-7	Verizon Communications CORPORATE		03/11/2021	Morgan Stanley & Co, Inc		751,897	755,000	0
92556V-AF-3	Viatrus Inc CORPORATE 4.000% 06/22/50		12/07/2021	RBC Capital Markets		5,445,150	5,000,000	92,778
92556V-AF-3	Viatrus Inc CORPORATE 4.000% 06/22/50		10/29/2021	Tax Free Exchange		37,912,162	34,700,000	489,656
92564R-AA-3	VICI PROPERTIES LP/VICI NOTE C CORPORATE		05/11/2021	WELLS FARGO SEC LLC		1,683,906	1,625,000	31,078
92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORPORATE		05/07/2021	Morgan Stanley & Co, Inc		1,047,500	1,000,000	20,556
92778*-AA-5	VA (FRDRKSBG VA) CTL PASS-THRU CTL		07/15/2021	Direct		2,960,000	2,960,000	0
927804-FZ-2	Virginia Electric Power CORPORATE		08/18/2021	Various		7,582,105	6,664,000	92,234
927804-GC-2	Virginia Electric Power CORPORATE		06/24/2021	Citigroup Capital Markets Inc		5,690,812	5,355,000	13,254
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE		10/15/2021	Various		12,435,000	12,000,000	90,469
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPORATE		10/26/2021	Various		2,483,125	2,500,000	30,990
928538-AA-1	Vitro Flat Glass LLC Sr. Unsecured		09/01/2021	DC PCG Non Trust		12,144,963	12,253,630	58,137
929160-AV-1	VULCAN MATLS CO CORPORATE		12/09/2021	Various		49,405,780	39,943,000	493,308
929160-AY-5	VULCAN MATLS CO CORPORATE		12/03/2021	Various		19,345,723	15,441,000	163,848
92943G-AC-5	WR GRACE HOLDINGS LLC CORPORATE		12/07/2021	Jefferies & Co, Inc		2,911,563	2,750,000	29,219
92968*-AB-3	Wd-40 Company Sr. Unsecured		09/01/2021	DC PCG Non Trust		7,340,549	7,312,571	53,829
931142-CB-7	WAL MART STORES INC CORPORATE		10/27/2021	PURCTR1		9,548,369	7,000,000	58,188
931427-AR-9	WALGREENS BOOTS ALLIANCE CORPORATE		09/09/2021	Goldman Sachs & Co		6,105,150	5,000,000	65,875
931427-AT-5	WALGREENS BOOTS ALLIANCE CORPORATE		09/09/2021	Goldman Sachs & Co		5,753,650	5,000,000	84,278
931427-AT-5	WALGREENS BOOTS ALLIANCE CORPORATE		09/14/2021	PRT Cardinal - 1538		1,207,408	1,049,000	17,920
938837-C*-0	Washington Gas Light Company Sr. Unsecur		12/15/2021	Direct		8,795,000	8,795,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94184B-F*-9	Waters Corp Senior Unsercured Note		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		765,274	707,489	11,724
94974B-GK-0	Wells Fargo & Co NT CORPORATE		02/17/2021	Goldman Sachs & Co		590,160	500,000	5,850
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		09/01/2021	CLIFE-CA-PCG		315,745	275,634	508
95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER		10/29/2021	Various		85,761,198	64,023,000	389,292
95000U-2Q-5	WELLS FARGO & COMPANY CORP FLOATER		05/26/2021	WELLS FARGO SEC LLC		100,428	100,000	239
95003C-AE-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/22/2021	WELLS FARGO SEC LLC		5,049,875	5,000,000	1,302
95040Q-AP-9	WELLTOWER INC CORPORATE		12/09/2021	JANE STREET EXECUTION SERVICES		2,024,620	2,000,000	3,667
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE		12/14/2021	Various		6,843,656	6,410,000	91,597
95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE		08/02/2021	Various		1,271,198	1,138,000	36,605
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No		09/01/2021	PURC		3,596,103	3,197,996	19,998
95906#-AR-2	Western Oilfields Supply Co. Senior Note		09/01/2021	DC PCG Non Trust		4,107,776	3,932,846	40,155
961548-AV-6	WESTROCK MWV LLC BOND 8.200% 01/15/30		09/21/2021	Seaport Group		6,398,100	4,500,000	69,700
96316#-AC-7	Wheeling Power Company Senior Unsecured		09/01/2021	SAGA		3,284,671	3,058,693	28,293
963320-AX-4	WHIRLPOOL CORP CORPORATE		09/14/2021	PRT Cardinal - 1538		2,220,877	1,750,000	26,833
96926G-AF-0	RICE UNIV CORPORATE 2.598% 05/15/50		12/02/2021	Southwest Securities Inc.		3,006,351	3,018,000	4,574
96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE		12/08/2021	Various		6,520,125	6,300,000	83,297
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		09/01/2021	CLIFE-CA-PCG		314,180	287,739	733
970648-AK-7	WILLIS NORTH AMERICA INC CORPORATE		05/19/2021	WELLS FARGO SEC LLC		2,155,640	2,000,000	14,208
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		12/01/2021	PALAC FLEX		933,535	905,667	3,472
97314*-AB-3	Winco Foods, LLC Sr. Unsecured		12/01/2021	PALAC FLEX		1,652,669	1,603,333	6,146
97654M-AA-4	WIPRO IT SERVICES LLC CORPORATE		06/16/2021	Citigroup Capital Markets Inc		7,116,999	7,143,000	0
976656-CM-8	WISCONSIN ELEC POWER CORPORATE		08/16/2021	Various		17,274,092	17,026,000	48,434
97805*-AK-9	Wolverine Pipe Line Company Senior Note		12/01/2021	PALAC FLEX		14,719,486	14,500,000	32,122
978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE		10/25/2021	Various		1,067,500	1,075,000	3,389
98180#-AE-2	Worthington Armstrong Venture Sr. Unsecu		02/25/2021	Various		9,319,764	9,319,764	0
981811-C*-1	Worthington Industries Inc. Senior Note		12/01/2021	PALAC FLEX		9,255,467	8,676,345	23,282
98235W-A*-1	Wright Service Corp. Sr. Secured		11/05/2021	Direct		17,405,357	17,405,357	0
98954#-AD-8	Ziegler Inc Senior Note		12/01/2021	PALAC FLEX		6,400,877	6,088,644	40,699
98971D-AB-6	ZIONS BANCORPORATION NATIONAL CORPORATE		08/17/2021	Various		39,355,700	37,444,000	246,465
98978V-AM-5	ZOETIS INC CORPORATE 3.950% 09/12/47		09/14/2021	PRT Cardinal - 1538		2,408,329	2,000,000	658
98978V-AP-8	ZOETIS INC CORPORATE 4.450% 08/20/48		09/14/2021	PRT Cardinal - 1538		3,139,621	2,415,000	7,463
98978V-AT-0	ZOETIS INC CORPORATE 3.000% 05/15/50		09/14/2021	PRT Cardinal - 1538		1,739,584	1,650,000	16,500
00208D-AB-7	ARC RESOURCES LTD CORP FOREIGN		03/04/2021	RBC Dominion Securities Inc		134,840	134,840	0
00889Y-AB-7	AIMCO REALTY INVESTORS LP CORP FOREIGN		02/17/2021	Scotia Capital Inc		94,432	86,441	577
01626P-AG-1	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	01/27/2021	Citigroup Capital Markets Inc		3,473,708	2,800,000	1,050
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	12/09/2021	Various		56,228,504	51,808,000	342,135
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	12/07/2021	Various		36,188,858	34,263,000	226,355
019456-AJ-1	ALLIED PPTYS REAL ESTATE INVT CORP FOR		08/03/2021	Scotia Capital Inc		71,585	71,585	0
06369Z-CG-7	BANK OF MONTREAL CORP FOR		07/15/2021	Nesbitt Burns		151,413	151,413	0
06415F-FT-4	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA		10/05/2021	Scotia Capital Inc		79,541	79,561	0
071734-AC-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	11/30/2021	JP Morgan Securities, Inc		511,250	500,000	8,545
071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	04/09/2021	Merrill Lynch,Pierce,Fenner &		2,775,663	2,755,000	52,230
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP FORE	A	06/07/2021	JP Morgan Securities, Inc		691,250	700,000	10,806
116705-AK-0	Bruce Power ORP Foreign		11/18/2021	Nesbitt Burns		39,536	39,551	0
124765-E*-5	CAE, Inc. Senior Note 3.597% 12/27/27	A	09/01/2021	PURC		1,676,086	1,610,510	9,333
12959C-AA-7	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		10/04/2021	RBC Dominion Securities Inc		31,812	31,812	0
12959C-AB-5	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		10/04/2021	RBC Dominion Securities Inc		47,718	47,718	0
12959C-AD-1	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		10/04/2021	RBC Dominion Securities Inc		47,718	47,718	0
12959C-AE-9	CALGARY ARPT AUTH CALGARY AIRPORT AUTHOR		10/04/2021	RBC Dominion Securities Inc		87,482	87,482	0
13607H-RJ-3	CANADIAN IMPERIAL BANK CORP FOreign		04/12/2021	Wood Gundy Inc		143,276	143,324	0
13607H-YE-6	CANADIAN IMPERIAL BANK CORP FRGN FLOATER	A	10/12/2021	CIBC World Martkets Corp		52,500,000	52,500,000	0
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/19/2021	IPSA		2,804,283	2,320,000	4,350
13645R-BB-9	Canadian Pacific Railway Co CORP FOREIGN		11/17/2021	Nesbitt Burns		79,400	79,400	0
13645R-BC-7	Canadian Pacific Railway Co CORP FOREIGN		11/17/2021	Nesbitt Burns		71,453	71,460	0
19239C-AA-4	COGECO COMMS USA II LP COGECO COMMUNICAT		09/13/2021	Wood Gundy Inc		47,410	47,410	0
22576C-E#-4	Crescent Point Energy Corp Senior Note	A	09/01/2021	Various		4,729,057	4,596,074	38,124
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu	A	12/01/2021	Various		11,444,810	10,942,444	91,664
227107-AP-4	CROMBIE REAL ESTATE INV CROMBIE REAL EST		10/21/2021	Various		19,012	17,853	238
227107-AQ-2	CROMBIE REAL ESTATE INV REIT		11/18/2021	Various		7,959	8,028	22
227107-AR-0	CROMBIE REAL ESTATE INV Corp Foreign		11/18/2021	Various		7,109	7,134	27
227107-AS-8	CROMBIE REAL ESTATE INV DISCOUNT NOTE		11/18/2021	Various		52,134	52,454	108
233852-AC-6	DAIMLER TRUCKS FI CANADA Corp Foreign		12/03/2021	RBC Dominion Securities Inc		85,988	86,001	0
233852-AD-4	DAIMLER TRUCKS FI CANADA Corp Foreign		12/03/2021	RBC Dominion Securities Inc		78,163	78,183	0
26153W-AF-6	DREAM INDUSTRIAL REIT DIRUCN 2.057 06/17		11/23/2021	Various		63,313	63,732	128
26153W-AG-4	DREAM INDUSTRIAL REIT 2.539% 12/07/27		11/22/2021	Scotia Capital Inc		23,662	23,662	0

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29250Z-AZ-1	ENBRIDGE PIPELINES INC DISCOUNT NOTE		05/10/2021	Nesbitt Burns		57,844	57,890	0
29250Z-BA-5	ENBRIDGE PIPELINES INC DISCOUNT NOTE		05/10/2021	Nesbitt Burns		66,137	66,159	0
29251Z-BU-0	ENBRIDGE INC ENBRIDGE INC		09/17/2021	Scotia Capital Inc		86,244	86,098	0
292766-A#-9	Enerplus Corporation Senior Note	A	09/01/2021	PLIC BV SA PCG		4,805,074	4,596,074	59,545
294105-B*-1	EPCOR Utilities Inc Sr. Unsecured	A	12/13/2021	Direct		7,500,000	7,500,000	0
37045Y-AG-9	GENERAL MOTORS FINANCIAL OF CA CORP FORE		01/12/2021	Nesbitt Burns		78,281	78,330	0
380355-AD-9	GOEASY LTD CORP FOREIGN	A	09/30/2021	Jefferies & Co, Inc		1,546,875	1,500,000	27,547
380355-AF-4	GOEASY LTD CORP FOREIGN	A	10/01/2021	Jefferies & Co, Inc		514,375	500,000	9,479
39138C-AL-0	GREAT-WEST LIFECO INC DISCOUNT NOTE		08/09/2021	Scotia Capital Inc		95,355	95,355	0
44932W-AA-8	HYUNDAI CAPITAL CANADA DISCOUNT NOTE		05/05/2021	RBC Dominion Securities Inc		40,795	40,795	0
496902-AQ-0	KINROSS GOLD CORP CORP FOREIGN	A	01/20/2021	Jefferies & Co, Inc		441,925	380,000	333
56501R-AL-0	MANULIFE FINANCIAL CORP DISCOUNT NOTE		02/11/2021	RBC Dominion Securities Inc		118,259	118,259	0
56501R-AM-8	MANULIFE FINANCIAL CORP MANULIFE FINANCI		11/05/2021	RBC Dominion Securities Inc		136,661	136,661	0
575385-AE-9	MASONITE INTERNATIONAL CORP CORP FOREIGN	A	12/06/2021	Various		2,326,525	2,380,000	20,594
57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	A	07/07/2021	Merrill Lynch,Pierce,Fenner &		314,250	300,000	1,050
57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	A	05/28/2021	WELLS FARGO SEC LLC		600,000	600,000	7,015
63306A-HB-5	NATIONAL BK CDA MONTREAL QUE NATIONAL BA		11/01/2021	National Bank Of Canada		8,094	8,094	0
65479E-AB-0	NISSAN CDA INC NISSAN CANADA INC		09/15/2021	Scotia Capital Inc		79,061	79,061	0
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE		02/17/2021	Nesbitt Burns		20,974	19,646	121
663307-AM-8	NORTHWEST REDWATER DISCOUNT NOTE		02/17/2021	National Bank Of Canada		77,006	70,724	566
663307-AR-7	NORTHWEST REDWATER 3.750% 06/01/51		06/28/2021	RBC Dominion Securities Inc		56,496	56,738	0
67077M-AS-7	NUTRIEN LTD CORP FOREIGN	A	09/29/2021	Various		2,037,957	1,516,000	35,232
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	A	12/03/2021	Various		39,299,640	30,032,000	164,835
67077M-AX-6	NUTRIEN LTD CORP FOREIGN	A	07/08/2021	Various		14,407,638	12,680,000	157,004
674482-C@-1	Obsidian Energy Ltd. Series S Sr Gtd Not	A	09/01/2021	DC PCG Non Trust		882,886	887,874	31,963
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP FORE	A	06/15/2021	JP Morgan Securities, Inc		501,250	500,000	5,974
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CORP FORE	A	11/01/2021	Market Axess		822,390	790,000	2,271
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP FORE	A	06/09/2021	Barclays Capital Inc		490,625	500,000	5,639
75585R-SL-0	REAL ESTATE ASSET LIQUIDITY TR CORP		11/04/2021	RBC Dominion Securities Inc		64,018	64,020	47
766910-BH-5	RIOCAN REAL ESTATE INVST REIT		10/26/2021	Nesbitt Burns		56,541	56,541	0
775109-AP-6	ROGERS COMMUN INC. CORP FOREIGN		11/17/2021	Nesbitt Burns		155,651	118,805	2,795
775109-AQ-4	ROGERS COMMUN INC. CORP FOREIGN		10/26/2021	Nesbitt Burns		107,920	87,264	928
775109-BJ-9	ROGERS COMMUN INC. 3.250% 05/01/29		11/17/2021	Various		12,977	12,717	100
775109-BK-6	ROGERS COMMUN INC. CORP FOREIGN		10/06/2021	Various		126,766	118,915	87
780086-SY-1	ROYAL BANK OF CANADA CORP Foreign		01/21/2021	RBC Dominion Securities Inc		103,011	103,011	0
780086-UA-0	ROYAL BANK OF CANADA ROYAL BANK OF CANAD		10/06/2021	RBC Dominion Securities Inc		166,183	166,225	0
78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN	A	10/26/2021	RBC Capital Markets		26,389,353	26,420,000	0
82028K-AQ-4	SHAW COMMUNICATIONS INC CORP FOREIGN		11/19/2021	Various		146,262	111,827	2,933
82028K-AW-1	SHAW COMMUNICATIONS INC SHAW COMMUNICATI		09/28/2021	Scotia Capital Inc		17,720	16,533	52
82028K-AY-7	SHAW COMMUNICATIONS INC SHAW COMMUNICATI		10/08/2021	Various		34,128	30,796	585
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN		11/19/2021	Various		57,674	56,172	751
82028K-BB-6	SHAW COMMUNICATIONS INC CORP FOREIGN		10/27/2021	Various		103,670	104,430	1,059
83179X-AL-2	SMARTCENTRES REAL ESTATE INVT SMARTCENTR		10/26/2021	Various		22,524	21,835	264
83179X-AM-0	SMARTCENTRES REAL ESTATE INVT SMARTCENTR		11/17/2021	Various		44,799	43,352	640
83179X-AP-3	SMARTCENTRES REAL ESTATE INVT REIT		11/01/2021	Various		22,568	23,436	198
866796-AF-2	SUN LIFE FINANCIAL 3.600% 06/30/81		06/23/2021	RBC Dominion Securities Inc		48,842	48,842	0
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA	A	09/07/2021	Toronto Dominion Securities		66,750,000	66,750,000	0
89114T-ZJ-4	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	10/05/2021	Various		111,442,601	112,785,000	131,207
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		03/19/2021	Scotia Capital Inc		125,590	119,885	563
89352H-AY-5	TRANS-CANADA PIPELINES CORP FOREIGN	A	09/14/2021	PRT Cardinal - 1538		2,955,234	2,285,000	37,131
89352H-AZ-2	TRANS-CANADA PIPELINES CORP FOREIGN	A	09/14/2021	PRT Cardinal - 1538		15,807,448	11,750,000	0
91831A-AC-5	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	05/06/2021	Credit Suisse First Boston Cor		5,927,790	5,808,000	24,704
918423-BA-1	VW CREDIT CANADA INC CORP FOREIGN		12/06/2021	Scotia Capital Inc		70,281	70,354	0
94106B-AC-5	WASTE CONNECTIONS INC CORP FOREIGN	A	09/07/2021	Merrill Lynch,Pierce,Fenner &		4,627,399	4,635,000	0
94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN	A	12/13/2021	Various		12,302,105	12,465,000	10,448
96467A-A@-0	Whitecap Resources, Inc. Senior Secured		09/01/2021	DC Non Trust FOREX		9,256,951	8,982,103	80,375
98462Y-AE-0	YAMANA GOLD CORP FOREIGN	A	08/04/2021	Merrill Lynch,Pierce,Fenner &		3,060,000	3,060,000	0
C1034#-AA-9	6180 Quebec Inc. CTL 3.640% 11/15/42		12/15/2021	Direct		24,145,475	24,145,475	0
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		09/01/2021	PLIC BVSA FOREX PCG		7,597,856	6,869,953	111,637
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		09/01/2021	PLIC BVSA FOREX PCG		11,137,623	10,244,741	140,865
C4861*-AJ-6	Irving Oil Limited/Highlands Senior Note	A	09/01/2021	DB PCG Non-Trust		2,244,583	2,122,468	6,658
C4861*-AL-1	Irving Oil Limited/Highlands Senior Note	A	09/01/2021	PALAC FLEX		1,157,250	1,050,114	3,395
C4862#-AB-8	Island Timberlands Fin Corp Senior Sec N	A	08/31/2021	PLIC BV SA PCG		4,147,397	3,574,724	110,102
C4931*-AS-2	Keyera Partnership Senior Note		09/01/2021	PICA-SA-GM FOREX		8,370,579	7,595,314	146,362
C6574#-AF-3	North West Company, Inc. Sr. Secured	A	11/01/2021	Tango PRV		9,168,565	8,900,000	103,129

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
C7051*-AA-8	GCT Canada Limited Partnership Senior Se		09/01/2021	DC Non Trust FOREX		19,268,857	18,526,128	150,967
C8665*-AA-4	TForce Holdings Inc Sr. Unsecured		11/01/2021	Various		19,639,580	18,215,608	131,035
C8666#-AC-5	TQM Pipeline and Company, LP Sr. Unsecur		02/26/2021	Direct		39,321,022	39,321,022	0
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not	A	12/01/2021	PALAC FLEX		6,587,992	6,100,000	41,531
C9082@-AA-5	Transurban Cardinal Hldngs LTD Senior Se		09/01/2021	Various		12,392,719	12,002,411	43,615
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note	D	11/01/2021	PICA SA West Rock PRV		20,080,785	19,000,000	287,549
00185A-AC-8	AON PLC CORP FOREIGN 4.450% 05/24/43	D	07/07/2021	PURCTR1		7,822,021	6,525,000	35,489
00185A-AG-9	AON PLC CORP FOREIGN 4.600% 06/14/44	D	11/30/2021	Various		12,355,359	9,920,000	199,319
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	D	11/19/2021	IPSA		5,707,690	5,001,000	26,741
009279-AC-4	AIRBUS SE CORP FOREIGN	D	04/06/2021	Merrill Lynch,Pierce,Fenner &		2,147,840	2,000,000	39,061
01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN	D	12/10/2021	Various		15,865,600	15,780,000	19,110
01749T-AN-0	ADAGIO CLO CLO 1.074% 01/15/30	D	05/05/2021	Goldman Sachs & Co		56,937,878	56,937,878	0
01750F-AJ-5	AXA CLO CLO 1.282% 07/20/32	D	04/12/2021	Merrill Lynch,Pierce,Fenner &		23,300,000	23,300,000	0
020564-AB-6	ALPEK SA DE CV CORP FOREIGN	D	11/19/2021	IPSA2		2,662,714	2,500,000	38,819
02156L-AA-9	ALTICE FRANCE SA CORP FOREIGN	D	05/27/2021	Merrill Lynch,Pierce,Fenner &		655,200	600,000	16,250
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	11/19/2021	IPSA		4,773,295	4,000,000	61,250
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO	D	01/07/2021	Deutsche Bank Securities Inc		500,000	500,000	1,838
03329K-BC-6	ANCHORAGE CAPITAL CLO LTD CLO	D	11/04/2021	JP Morgan Securities, Inc		4,750,000	4,750,000	0
03331K-AC-3	ANCHORAGE CLO CLO 1.887% 10/20/34	D	09/21/2021	Citigroup Capital Markets Inc		5,250,000	5,250,000	0
03332P-AA-5	ANCHORAGE CLO CLO 1.320% 07/15/34	D	06/04/2021	BPN Paribas Securities		33,000,000	33,000,000	0
03332P-AE-7	ANCHORAGE CLO CLO 1.900% 07/15/34	D	06/04/2021	BPN Paribas Securities		8,750,000	8,750,000	0
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC CORPORATE	C	07/29/2021	Citigroup Capital Markets Inc		2,057,500	2,000,000	17,646
046353-AT-5	ASTRAZENECA PLC CORP FOREIGN	D	11/04/2021	Various		21,515,373	18,714,000	109,289
046353-AZ-1	ASTRAZENECA PLC CORP FOREIGN	D	10/28/2021	Various		20,667,450	19,913,000	245,744
04940A-AA-0	CRESCENT CLO CLO 1.402% 01/20/34	D	01/28/2021	Citigroup Capital Markets Inc		25,000,000	25,000,000	0
04941T-BG-4	ATLAS SENIOR LOAN FUND LTD CLO	D	06/04/2021	JP Morgan Securities, Inc		12,000,000	12,000,000	8,984
04941T-BL-3	ATLAS SENIOR LOAN FUND LTD CLO	D	06/04/2021	JP Morgan Securities, Inc		6,500,000	6,500,000	11,709
04965D-A*-7	Atresmedia Corporacin de Medio Senior Un	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,084,497	1,980,970	12,326
04965D-A@-5	Atresmedia Corporacin de Medio Senior Un	D	09/01/2021	DB PCG Non-Trust		6,590,744	6,013,659	39,673
05523R-AD-9	BAE Systems plc CORP FOREIGN	D	05/21/2021	Various		29,651,791	27,671,000	78,090
05523R-AE-7	BAE Systems plc CORP FOREIGN	D	12/06/2021	Various		12,807,134	12,855,000	98,695
055450-AH-3	BHP FIN USA LTD CORP FOREIGN	D	01/05/2021	Citigroup Capital Markets Inc		6,940,655	5,446,000	122,372
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	D	11/19/2021	IPSA		6,284,769	5,315,000	53,593
05578A-AJ-7	BPCE SA CORP FOREIGN 3.250% 01/11/28	D	11/22/2021	Citigroup Capital Markets Inc		5,758,829	5,394,000	63,321
05578A-AN-8	BPCE SA CORP FOREIGN 2.700% 10/01/29	D	05/24/2021	Various		2,812,554	2,725,000	11,241
05578A-AP-3	BPCE SA CORP FOREIGN 1.000% 01/20/26	D	01/20/2021	BPN Paribas Securities		10,002,400	10,000,000	556
05583J-AC-6	BPCE SA CORP FOREIGN 3.500% 10/23/27	D	11/10/2021	Citigroup Capital Markets Inc		1,516,972	1,427,000	3,052
05583J-AH-5	BPCE SA CORP FRGN FLOATER	D	04/27/2021	Various		17,153,151	17,135,000	18,085
05583J-AK-8	BPCE SA CORP FRGN FLOATER	D	11/10/2021	Citigroup Capital Markets Inc		13,941,200	14,000,000	20,677
05765X-AA-9	PIMCO CLO CLO 1.334% 07/20/34	D	05/27/2021	Morgan Stanley & Co, Inc		2,000,000	2,000,000	0
05765X-AE-1	PIMCO CLO CLO 1.784% 07/20/34	D	05/27/2021	Morgan Stanley & Co, Inc		4,500,000	4,500,000	0
05875D-AJ-1	BALLYROCK CLO CLO 1.142% 10/20/31	D	10/04/2021	Barclays Capital Inc		73,275,000	73,275,000	0
05875F-AY-3	BALLYROCK LTD CLO 1.104% 10/15/28	D	01/08/2021	JP Morgan Securities, Inc		78,461,583	78,461,583	0
059578-AF-1	BANCO DO BASIL GOVT FOREIGN	D	12/14/2021	Barclays Capital Inc		487,500	500,000	3,431
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	11/01/2021	Various		7,487,784	7,250,587	14,701
05970H-AF-4	General DPR Funding, Ltd. Senior Secured	D	12/01/2021	PALAC FLEX		6,219,313	5,950,000	10,313
067316-AH-2	BACARDI LTD CORP FOREIGN	D	09/14/2021	PRT Cardinal - 1538		3,374,047	2,525,000	44,608
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN	D	12/03/2021	Barclays Capital Inc		13,882,974	10,465,000	211,524
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN	D	09/14/2021	PRT Cardinal - 1538		2,646,484	1,990,000	17,786
06762C-AQ-1	BARINGS CLO CLO 1.129% 10/15/33	D	12/10/2021	Morgan Stanley & Co, Inc		50,249,800	50,250,000	220
06763B-AC-3	BARINGS CLO CLO 1.913% 01/20/34	D	12/02/2021	Merrill Lynch,Pierce,Fenner &		7,500,000	7,500,000	0
07132J-BC-7	BATTALION CLO LTD CLO 1.294% 01/25/35	D	02/17/2021	Morgan Stanley & Co, Inc		9,000,000	9,000,000	0
07132L-AL-3	BATTALION CLO LTD CLO 1.274% 04/24/34	D	04/01/2021	Merrill Lynch,Pierce,Fenner &		75,000,000	75,000,000	0
07133P-AA-7	Battalion CLO LTD CLO 1.392% 03/09/34	D	02/01/2021	RBC Capital Markets		10,500,000	10,500,000	0
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT CLO	D	10/04/2021	SG Americas securities LLC		95,025,000	95,025,000	0
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO	D	02/17/2021	Citigroup Capital Markets Inc		100,810,350	100,810,350	0
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO	D	04/20/2021	NATIXIS S.A.		76,592,756	76,592,756	24,480
08186R-AN-9	BENEFIT STR PARTNERS CLO CLO	D	08/25/2021	JP Morgan Securities, Inc		7,500,000	7,500,000	0
09628W-AW-2	BLUEMOUNTAIN CLO CLO 1.280% 08/20/32	D	09/01/2021	Citigroup Capital Markets Inc		25,000,000	25,000,000	0
09628W-AY-8	BLUEMOUNTAIN CLO CLO 1.860% 08/20/32	D	09/01/2021	Citigroup Capital Markets Inc		26,750,000	26,750,000	0
09629E-AL-5	Bluemountain CLO Ltd CLO	D	12/10/2021	Citigroup Capital Markets Inc		1,000,000	1,000,000	0
09630P-AA-1	BLUEMOUNTAIN CLO CLO 1.384% 04/15/34	D	01/25/2021	Goldman Sachs & Co		9,000,000	9,000,000	0
09659W-2L-7	BNP PARIBAS SA CORP FRGN FLOATER	D	04/23/2021	BPN Paribas Securities		10,301,300	10,000,000	85,062
09659W-2N-3	BNP PARIBAS SA CORP FRGN FLOATER	D	01/29/2021	BPN Paribas Securities		41,662,530	41,600,000	9,224
09659W-2R-4	BNP PARIBAS SA CORP FRGN FLOATER	D	11/16/2021	Various		57,980,790	58,568,000	114,208

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11124T-AJ-3	Broad River BSL Funding CLO Lt CLO	D	05/17/2021	Citigroup Capital Markets Inc		3,000,000	3,000,000	0
12509V-AJ-1	CBAM CLO CLO 1.932% 07/20/34	D	06/11/2021	Merrill Lynch,Pierce,Fenner &		17,500,000	17,500,000	0
12510T-AA-2	CBAM CLO CLO 1.305% 01/20/35	D	10/25/2021	RBC Capital Markets		20,000,000	20,000,000	0
12548M-BF-1	CIFC CLO 1.238% 01/22/31	D	12/07/2021	Various		1,249,663	1,250,000	2,151
12550Y-AN-4	CIFC CLO CLO 1.082% 04/20/30	D	05/05/2021	Morgan Stanley & Co, Inc		100,000,000	100,000,000	0
12565E-AC-5	CIFC CLO CLO 1.780% 07/15/34	C	06/15/2021	Merrill Lynch,Pierce,Fenner &		8,000,000	8,000,000	0
13876G-AJ-7	CANYON CLO CLO 1.124% 07/15/30	D	08/03/2021	JP Morgan Securities, Inc		100,000,000	100,000,000	0
13887T-AN-7	CANYON CLO CLO 1.824% 04/15/32	D	06/11/2021	Barclays Capital Inc		8,000,000	8,000,000	0
14310M-AW-7	CARLYLE CLO 1.092% 04/17/31	D	12/10/2021	Morgan Stanley & Co, Inc		248,893	249,242	431
14311N-AN-4	CARLYLE CLO 1.932% 07/20/32	D	12/14/2021	Citigroup Capital Markets Inc		599,400	600,000	1,835
14312J-BA-9	CARLYLE CLO 1.782% 01/20/32	D	09/17/2021	Citigroup Capital Markets Inc		6,000,000	6,000,000	0
14315B-AA-4	CARLYLE CLO 1.304% 01/15/30	D	04/15/2021	BPN Paribas Securities		3,500,000	3,500,000	530
14316B-AL-9	CARLYLE CLO CLO 1.212% 04/20/31	D	10/05/2021	Citigroup Capital Markets Inc		110,000,000	110,000,000	0
14918J-AW-0	CATHEDRAL LAKE LTD CLO	D	09/17/2021	Jefferies & Co, Inc		223,500,000	223,500,000	0
14918J-AY-6	CATHEDRAL LAKE LTD CLO	D	09/17/2021	Jefferies & Co, Inc		28,500,000	28,500,000	0
14919G-AA-3	CARLSON CLO CLO 1.324% 01/20/35	D	11/23/2021	Jefferies & Co, Inc		2,000,000	2,000,000	0
14919G-AE-5	CARLSON CLO CLO 1.954% 01/20/35	D	11/23/2021	Jefferies & Co, Inc		24,500,000	24,500,000	0
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN	D	11/19/2021	CBSPRT		2,791,946	2,110,000	54,157
21684L-BN-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	D	07/02/2021	Rabobank International N.Y.		28,500,000	28,500,000	0
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER	D	01/05/2021	Morgan Stanley & Co, Inc		55,500,000	55,500,000	0
218333-A*-3	Corbion NV Senior Unsecured	D	09/01/2021	DC PCG Non Trust		5,557,645	5,106,749	41,407
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	11/22/2021	CREDIT AGRICOLE SECURITIES USA		5,030,901	4,580,000	70,322
22535W-AH-0	CREDIT AGRICOLE SA (LONDON BRA CORP FRGN	D	07/15/2021	Various		35,594,903	36,001,000	100,573
225401-AF-5	CREDIT SUISSE AG CORP FRGN FLOATER	D	01/13/2021	JANE STREET EXECUTION SERVICES		7,879,340	7,000,000	2,257
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN	D	01/26/2021	Credit Suisse First Boston Cor		18,750,000	18,750,000	0
22616T-AJ-5	CRESTLINE DENALI CLO XVII LTD CLO	D	03/15/2021	NATIXIS S.A.		20,250,000	20,250,000	0
22823R-AJ-8	CCITY_20-1A CLO 1.322% 07/20/34	D	07/15/2021	Citigroup Capital Markets Inc		2,500,000	2,500,000	0
22823R-AN-9	CCITY_20-1A CLO 1.882% 07/20/34	D	07/15/2021	Citigroup Capital Markets Inc		7,500,000	7,500,000	0
22845J-AC-5	Crown Point CLO Ltd CLO	D	12/03/2021	Barclays Capital Inc		6,100,000	6,100,000	0
243435-A*-5	Dechra Pharmaceuticals plc Sr. Unsecured	B	09/01/2021	DC Non Trust FOREX		7,714,654	7,535,327	9,714
251566-AA-3	DEUTSCHE TELEKOM AG CORP FOREIGN	D	09/14/2021	PRT Cardinal - 1538		2,326,620	2,125,000	11,555
251889-A@-0	Devro plc Senior Note 4.570% 04/17/24	D	09/01/2021	PICA-SA-GM Buyout		3,086,161	2,962,391	50,392
25243Y-BD-0	DIAGEO CAPITAL PLC CORP FOREIGN	D	12/20/2021	WELLS FARGO SEC LLC		4,467,961	4,491,000	13,224
256911-A*-9	Dollar Diversified Payment Rig Senior Se	D	09/01/2021	DC PCG Non Trust		17,072,205	16,423,023	128,282
27830B-BN-3	EATON VANCE CLO 1.374% 01/15/34	D	01/21/2021	Morgan Stanley & Co, Inc		6,000,000	6,000,000	0
28622E-AG-3	ELEVATION CLO CLO 1.950% 07/15/34	D	06/09/2021	Goldman Sachs & Co		28,000,000	28,000,000	0
28623R-AC-2	ELEVATION CLO LTD CLO 1.329% 10/20/34	D	09/21/2021	Goldman Sachs & Co		2,000,000	2,000,000	0
28623R-AG-3	ELEVATION CLO LTD CLO 1.879% 10/20/34	D	09/21/2021	Goldman Sachs & Co		9,750,000	9,750,000	0
28623V-AG-4	Elevation CLO Ltd CLO 2.016% 01/25/35	D	12/06/2021	Goldman Sachs & Co		6,250,000	6,250,000	0
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	05/19/2021	Barclays Capital Inc		52,195,013	52,195,013	0
29001L-AL-5	ELMWOOD CLO CLO 1.282% 04/20/34	D	03/26/2021	JP Morgan Securities, Inc		3,500,000	3,500,000	0
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	12/13/2021	Goldman Sachs & Co		1,380,540	1,330,000	0
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	04/08/2021	Deutsche Bank Securities Inc		1,966,248	1,800,000	24,831
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	04/05/2021	Barclays Capital Inc		9,153,300	7,800,000	119,356
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	07/07/2021	BPN Paribas Securities		1,689,426	1,700,000	0
30607F-AA-8	FALABELLA SA CORP FOREIGN	D	10/12/2021	Citigroup Capital Markets Inc		9,088,937	9,170,000	0
36256W-AB-0	GMR HYDERABAD INTERNATIONAL AI CORP FORE	D	09/15/2021	Various		2,587,500	2,500,000	58,602
36261@-AA-4	GUD North America Inc Sr. Unsecured	D	11/23/2021	Direct		10,291,346	10,291,346	0
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	02/09/2021	Citigroup Global Markets LTD		2,820,000	2,820,000	0
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	02/09/2021	HSBC Securities (USA) Inc		1,510,000	1,510,000	0
39729R-AB-4	GSO CLO 1.134% 04/15/31	D	12/10/2021	Morgan Stanley & Co, Inc		249,850	250,000	472
398079-AW-3	GREYWOLF CLO CLO 1.264% 04/15/34	D	03/12/2021	Goldman Sachs & Co		23,000,000	23,000,000	0
40436T-AW-6	Highbridge Loan Management Ltd CLO	D	06/10/2021	Nomura Securities Intl		17,000,000	17,000,000	0
42246Q-AG-3	HEATHROW FUNDING LTD CORP Foreign	B	10/04/2021	Various		65,124	63,673	723
449251-AN-7	ICG CLO CLO 1.919% 01/20/35	D	11/19/2021	Barclays Capital Inc		22,000,000	22,000,000	0
449272-AA-1	ICG CLO CLO 1.351% 10/26/34	D	10/21/2021	Citigroup Capital Markets Inc		10,000,000	10,000,000	0
449303-AA-4	ICG CLO CLO 1.392% 04/17/34	D	01/29/2021	Barclays Capital Inc		12,000,000	12,000,000	0
456837-AV-5	ING GROEP NV CORP FRGN FLOATER	D	05/05/2021	Various		4,799,043	4,746,000	8,192
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE	D	09/14/2021	PRT Cardinal - 1538		1,087,417	850,000	18,488
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	12/01/2021	Various		10,224,531	9,375,000	176,200
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	05/26/2021	JP Morgan Securities, Inc		4,746,000	4,200,000	96,979
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	09/29/2021	Various		10,270,000	9,900,000	120,851
46647Y-AL-1	JMP_CLO CLO 1.402% 07/17/29	D	04/02/2021	Various		2,808,118	2,808,118	3,714
47048X-AQ-5	JAMESTOWN CLO XIV CLO 1.882% 10/20/34	D	09/24/2021	JP Morgan Securities, Inc		2,000,000	2,000,000	0
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE CORPORATE	C	08/25/2021	Various		3,287,813	3,000,000	18,000

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
479142-D*-9	Johnson Matthey Senior Note	B	09/01/2021	PLIC BVSA FOREX PCG		15,071,799	14,267,035	22,327
48250E-AN-5	KKR CLO CLO 2.266% 10/17/31	D	10/18/2021	Credit Suisse First Boston Cor		50,000,000	50,000,000	0
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO	D	10/06/2021	Deutsche Bank Securities Inc		97,500,000	97,500,000	0
48254Q-AC-8	KKR CLO CLO 1.882% 07/20/34	D	05/07/2021	GREENSLEDGE CAPITAL MARKETS LL		13,500,000	13,500,000	0
50203C-AA-1	LCM CLO CLO 1.250% 10/20/34	D	08/18/2021	NATIXIS S.A.		10,000,000	10,000,000	0
540543-AA-3	Logan CLO I Ltd CLO 1.312% 07/20/34	D	04/30/2021	Barclays Capital Inc		2,250,000	2,250,000	0
540543-AC-9	Logan CLO I Ltd CLO 1.902% 07/20/34	D	04/30/2021	Barclays Capital Inc		18,265,000	18,265,000	0
552081-AM-3	LYONDELLBASELL IND NV CORP FOREIGN	D	12/08/2021	Various		11,176,853	9,056,000	120,998
55818H-BQ-0	MADISON PARK FUNDING LTD CLO	D	01/15/2021	Merrill Lynch,Pierce,Fenner &		32,562,461	32,562,461	0
55819G-AL-3	Madison Park Funding Ltd CLO	D	04/12/2021	JP Morgan Securities, Inc		5,000,000	5,000,000	0
55819Q-AY-3	Madison Park Funding Ltd CLO	D	12/20/2021	Merrill Lynch,Pierce,Fenner &		9,448,221	9,451,056	16,787
55820J-BC-3	MADISON PK FDG CLO 1.209% 10/15/32	D	10/26/2021	Citigroup Capital Markets Inc		20,000,000	20,000,000	0
55821K-AC-0	MDPK CLO CLO 1.254% 07/17/34	D	05/14/2021	Nomura Securities Intl		1,000,000	1,000,000	0
55821K-AE-6	MDPK CLO CLO 1.784% 07/17/34	D	05/14/2021	Nomura Securities Intl		11,500,000	11,500,000	0
55822E-AC-3	Madison Park Funding Ltd CLO	D	12/17/2021	JP Morgan Securities, Inc		5,500,000	5,500,000	0
566076-AN-5	MARBLE POINT CLO MANAGEMENT LL CLO	D	09/17/2021	Barclays Capital Inc		35,250,000	35,250,000	0
566076-AQ-8	MARBLE POINT CLO MANAGEMENT LL CLO	D	09/17/2021	Barclays Capital Inc		24,750,000	24,750,000	0
58406C-AA-9	MEDALIST PARTNERS CORP FIN CLO CLO	D	10/08/2021	BPN Paribas Securities		10,000,000	10,000,000	0
58406C-AE-1	MEDALIST PARTNERS CORP FIN CLO CLO	D	10/08/2021	BPN Paribas Securities		15,500,000	15,500,000	0
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	D	01/15/2021	WELLS FARGO SEC LLC		11,343,625	10,035,000	97,133
59803A-AY-8	MIDOCEAN CLO CLO 2.024% 10/23/34	D	10/07/2021	Barclays Capital Inc		7,675,000	7,675,000	0
606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	08/16/2021	WELLS FARGO SEC LLC		20,160,723	17,490,000	308,917
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN	D	09/01/2021	Various		24,167,074	24,033,000	34,349
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN	D	11/02/2021	Morgan Stanley & Co, Inc		21,389,246	21,455,000	6,888
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO	D	07/06/2021	Mizuho Securities USA, Inc.		2,350,000	2,350,000	0
616885-C*-8	Morgan Advanced Materials Plc Senior Uns	D	09/01/2021	DB PCG Non-Trust		9,843,076	8,843,616	39,479
62431U-BD-3	Mountain View CLO Ltd CLO	D	06/21/2021	Mizuho Securities USA, Inc.		8,000,000	8,000,000	0
62432M-AN-9	MOUNTAIN VIEW CLO CLO 1.374% 10/15/34	D	10/06/2021	Mitsubishi UFJ SEC (USA) Inc		10,000,000	10,000,000	0
62432M-AS-8	MOUNTAIN VIEW CLO CLO 1.974% 10/15/34	D	10/06/2021	Mitsubishi UFJ SEC (USA) Inc		17,750,000	17,750,000	0
62954W-AB-1	NTT FINANCE CORP CORP FOREIGN	D	02/24/2021	Morgan Stanley & Co, Inc		43,250,000	43,250,000	0
62954W-AC-9	NTT FINANCE CORP CORP FOREIGN	D	04/22/2021	Morgan Stanley & Co, Inc		7,419,577	7,477,000	12,791
62954W-AD-7	NTT FINANCE CORP CORP FOREIGN	D	08/26/2021	Various		16,046,840	16,000,000	107,172
62954W-AE-5	NTT FINANCE CORP CORP FOREIGN	D	02/24/2021	Morgan Stanley & Co, Inc		900,000	900,000	0
65120F-AE-4	NEWCREST FINANCE PTY LTD CORP FOREIGN	D	09/14/2021	PRT Cardinal - 1538		1,379,001	1,175,000	16,724
66860G-AG-9	NORTHWOODS CAPITAL LTD CLO	D	06/07/2021	JP Morgan Securities, Inc		4,000,000	4,000,000	0
66860G-AL-8	NORTHWOODS CAPITAL LTD CLO	D	06/07/2021	JP Morgan Securities, Inc		24,900,000	24,900,000	0
66860T-AN-6	Northwoods Capital 20 Ltd CLO	D	01/08/2021	JP Morgan Securities, Inc		9,500,000	9,500,000	0
671078-AN-3	ONEX CLO CLO 1.222% 07/20/32	D	04/07/2021	Merrill Lynch,Pierce,Fenner &		27,929,841	27,955,000	0
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	04/29/2021	BREAN MURRAY CARRET &		9,982,799	9,982,799	4,929
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	09/22/2021	Merrill Lynch,Pierce,Fenner &		25,000,000	25,000,000	0
67112G-AA-6	SCULPTOR CLO CLO 1.144% 04/15/31	D	12/10/2021	Morgan Stanley & Co, Inc		249,875	250,000	477
67514U-AN-1	Ocean Trails CLO CLO 1.924% 07/15/34	D	07/09/2021	Barclays Capital Inc		15,950,000	15,950,000	9,216
67515W-DG-8	OCEAN TRAILS CLO CLO 1.132% 04/17/30	D	03/03/2021	Credit Suisse First Boston Cor		102,300,000	102,300,000	0
67575X-AN-1	OCTAGON CLO CLO 1.182% 07/20/30	D	01/15/2021	WELLS FARGO SEC LLC		10,000,000	10,000,000	0
68620Y-B*-2	Origin Energy Finance Ltd Senior Unsecur	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		2,224,995	1,980,970	12,530
69689A-BL-3	PALLMER SQUARE CLO CLO	D	05/24/2021	JP Morgan Securities, Inc		9,250,000	9,250,000	0
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO	D	03/19/2021	Citigroup Capital Markets Inc		146,000,000	146,000,000	0
70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVI CLO	D	01/28/2021	JP Morgan Securities, Inc		5,500,000	5,500,000	0
70018Q-AC-9	Park Avenue Institutional Advi CLO	D	07/21/2021	Barclays Capital Inc		8,000,000	8,000,000	0
71568P-AP-4	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	12/14/2021	Various		9,559,000	9,800,000	178,756
71568P-AP-4	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	09/14/2021	PRT Cardinal - 1538		1,921,049	1,900,000	15,833
75888A-BE-5	REGATTA VII FDG LTD CLO	D	05/28/2021	Nomura Securities Intl		60,650,000	60,650,000	0
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	D	11/19/2021	IPSA		4,220,726	3,180,000	9,187
767201-AT-3	RIO TINTO FINANCE LTD BD CORP FOREIGN	D	11/01/2021	Various		36,525,616	36,905,000	382
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	D	11/19/2021	IPSA		1,282,090	1,000,000	7,917
77588L-AA-9	Romark CLO Ltd CLO 1.320% 07/10/34	D	04/16/2021	JP Morgan Securities, Inc		21,973,600	22,000,000	0
77588L-AC-5	Romark CLO Ltd CLO 1.950% 07/10/34	D	04/16/2021	JP Morgan Securities, Inc		1,845,000	1,845,000	0
786455-B#-1	Safestore Holdings plc Sr. Secured	B	09/01/2021	DC Non Trust FOREX		14,517,429	13,985,555	59,718
786455-C#-0	Safestore Holdings plc Sr. Secured	B	06/22/2021	Direct		27,918,000	27,918,000	0
786455-D*-3	Safestore Holdings plc Sr. Secured	B	06/22/2021	Direct		19,057,710	19,057,710	0
786455-D@-1	Safestore Holdings plc Sr. Secured	B	08/03/2021	Direct		1,473,652	1,473,652	0
000000-00-0	Safestore Holdings plc Sr. Secured	B	08/03/2021	Direct		20,434,000	20,434,000	0
80349B-BB-2	SARATOGA INVT CORP CLO 13-1A CLO	D	02/11/2021	Goldman Sachs & Co		10,000,000	10,000,000	0
81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIGN	D	05/18/2021	Credit Suisse First Boston Cor		996,250	1,000,000	5,667
000000-00-0	Marcia North Gate Limited Sr. Secured	D	10/15/2021	Various		27,900,000	27,900,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
81883A-AN-9	SHACKLETON I CLO LTD CLO	D	04/15/2021	JP Morgan Securities, Inc		12,000,000	12,000,000	0
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	11/19/2021	CBSPRT		4,412,764	3,000,000	83,406
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	11/19/2021	LMTPRT		8,976,361	7,625,000	10,167
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	07/23/2021	Various		14,143,644	11,640,000	135,471
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/19/2021	Various		16,352,850	15,610,000	90,637
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/19/2021	IPSA2		2,754,395	2,625,000	15,039
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/19/2021	Various		43,016,800	34,467,000	140,960
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/19/2021	LMTPRT		12,518,527	10,000,000	77,000
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	10/26/2021	Various		28,349,860	28,200,000	144,330
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/10/2021	Various		13,719,321	13,920,000	650
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/03/2021	JP Morgan Securities, Inc		398,552	400,000	0
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO	D	12/13/2021	Mizuho Securities USA, Inc.		492,694	492,694	1,051
82981N-AA-8	SIT SpA Sr. Unsecured 2.150% 05/19/31	B	05/19/2021	Direct		30,118,212	30,118,212	0
83051G-AT-5	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	08/31/2021	Morgan Stanley & Co, Inc		5,095,308	5,100,000	0
830867-AA-5	DELTA AIR LINES INC / SKYMILES CORP SINK	C	05/12/2021	Various		10,087,750	9,400,000	21,325
83368R-BC-5	SOCIETE GENERALE CORP FRGN FLOATER	D	06/02/2021	SG Americas securities LLC		6,230,000	6,230,000	0
83609N-AN-0	SOUNDPOINT CLO CLO 1.114% 01/23/29	D	01/22/2021	Goldman Sachs & Co		57,067,248	57,067,248	0
83610H-AL-4	SOUND POINT CLO I LTD CLO	D	05/20/2021	Barclays Capital Inc		92,250,000	92,250,000	0
83610H-AQ-3	SOUND POINT CLO I LTD CLO	D	05/20/2021	Barclays Capital Inc		1,500,000	1,500,000	0
83611G-AL-5	SOUND POINT CLO I LTD CLO	D	03/10/2021	JP Morgan Securities, Inc		55,000,000	55,000,000	0
85917P-AA-5	STERIS PLC CORP FOREIGN	D	08/02/2021	Various		29,065,997	28,576,000	175,759
86271P-AA-3	STRATA CLO II LTD CLO 1.714% 10/20/33	D	09/20/2021	Merrill Lynch,Pierce,Fenner &		16,000,000	16,000,000	0
86562M-BC-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	08/31/2021	JP Morgan Securities, Inc		1,141,490	1,000,000	4,711
86562M-CG-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	11/02/2021	Various		105,586,892	106,284,000	58,150
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN	D	09/08/2021	Goldman Sachs & Co		26,000,000	26,000,000	0
86608C-AA-6	SUMMIT DIGITEL INFRASTRUCTURE CORP FOREI	D	08/04/2021	Barclays Bank PLC-Lond Brk/Dlr		3,165,457	3,215,000	0
86959L-AH-6	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT	D	06/07/2021	Goldman Sachs & Co		945,000	945,000	0
86964W-AB-8	SUZANO AUSTRIA GMBH CORP FOREIGN	D	09/14/2021	PRT Cardinal - 1538		3,523,749	2,590,000	90,146
86964W-AF-9	SUZANO AUSTRIA GMBH CORP FOREIGN	D	03/01/2021	HSBC Securities (USA) Inc		859,464	720,000	5,760
87020P-AP-2	SWEDBANK AB CORP FOREIGN	D	11/09/2021	Barclays Capital Inc		15,360,000	15,360,000	0
87124V-B*-9	Sydney Airport Finance Co Pty Debt in In	B	09/01/2021	PLIC BVSA FOREX PCG		11,266,281	9,024,353	152,923
87190C-BA-7	TCW CLO CLO 1.882% 04/20/34	D	05/10/2021	Jefferies & Co, Inc		9,000,000	9,000,000	0
87190M-AG-3	TCW CLO CLO 1.875% 07/25/34	D	06/21/2021	Jefferies & Co, Inc		6,500,000	6,500,000	0
87241E-AQ-8	TCW CLO 1.375% 08/16/34	D	08/06/2021	Mitsubishi UFJ SEC (USA) Inc		2,000,000	2,000,000	0
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	04/23/2021	Merrill Lynch,Pierce,Fenner &		2,391,440	2,000,000	41,944
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	09/09/2021	Goldman Sachs & Co		10,423,800	10,000,000	56,444
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	09/14/2021	PRT Cardinal - 1538		9,240,763	8,837,000	51,439
87938X-AB-7	TELEFONICA MOVILES CHILE SA CORP FOREIGN	D	11/10/2021	Goldman Sachs & Co		4,170,000	4,170,000	0
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	11/16/2021	HSBC Securities (USA) Inc		(2,097,612)	(1,800,000)	(28,031)
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	11/17/2021	Wells Fargo Securities Intl		(1,659,047)	(1,300,000)	(34,743)
89152U-AH-5	TOTAL CAPITAL SA CORP FOREIGN	D	11/19/2021	Various		22,420,409	20,000,000	88,446
89288C-AA-7	TRAL_21-7A CLO 1.444% 04/25/34	D	02/26/2021	JP Morgan Securities, Inc		17,000,000	17,000,000	0
89289E-AY-0	TRALEE CLO VI CLO 1.294% 10/25/32	D	10/19/2021	Jefferies & Co, Inc		15,000,000	15,000,000	0
89289E-BC-7	TRALEE CLO VI CLO 1.974% 10/25/32	D	10/19/2021	Jefferies & Co, Inc		8,000,000	8,000,000	0
89624N-AA-6	TRIMARAN CLO CLO 1.334% 04/23/32	D	02/05/2021	Credit Suisse First Boston Cor		2,500,000	2,500,000	0
89640X-BK-1	TRINITAS CLO LTD CLO 1.222% 10/18/31	D	05/07/2021	NATIXIS S.A.		104,996,713	104,996,713	0
89640X-BP-0	TRINITAS CLO LTD CLO 1.872% 10/18/31	D	05/07/2021	NATIXIS S.A.		10,000,000	10,000,000	0
89641A-AV-7	TRINITAS CLO LTD CLO 1.154% 10/25/28	D	01/11/2021	NATIXIS S.A.		20,877,793	20,877,793	0
902613-AH-1	UBS GROUP AG CORP FRGN FLOATER	D	10/14/2021	Barclays Capital Inc		23,532,227	23,862,000	67,339
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN	D	02/02/2021	UBS International		41,967,660	42,000,000	0
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER	D	02/02/2021	UBS International		63,000,000	63,000,000	0
90351D-AB-3	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	11/19/2021	IPSA2		5,451,207	5,000,000	33,229
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND CORP FRGN	D	11/19/2021	IPSA2		5,076,517	5,000,000	38,517
903870-A#-0	Ultra Electronics Holdings plc Senior Un	B	09/01/2021	Various		17,187,194	16,357,057	195,603
904678-AW-9	UNICREDIT SPA CORP FRGN FLOATER	D	06/09/2021	Various		8,785,858	8,790,000	1,828
904678-AY-5	UNICREDIT SPA CORP FRGN FLOATER	D	05/26/2021	Citigroup Capital Markets Inc		10,000,000	10,000,000	0
91911T-AP-8	VALE OVERSEAS LTD CORP FOREIGN	D	10/13/2021	Various		5,889,300	5,000,000	56,076
92290C-AB-5	Venture CLO 43 Limited CLO	D	04/27/2021	Deutsche Bank Securities Inc		1,000,000	1,000,000	0
92330W-BJ-5	Venture CDO Ltd CLO 1.032% 10/20/28	D	03/05/2021	Jefferies & Co, Inc		94,842,014	94,842,014	0
92331D-BA-5	Venture CDO Ltd CLO 1.850% 10/20/34	D	11/10/2021	Jefferies & Co, Inc		8,000,000	8,000,000	0
92557E-AA-1	VIBRANT CLO CLO 1.353% 10/20/34	D	08/05/2021	BPN Paribas Securities		1,997,000	2,000,000	0
92557E-AG-8	VIBRANT CLO CLO 1.943% 10/20/34	D	08/05/2021	BPN Paribas Securities		30,750,000	30,750,000	0
92918H-AF-7	VOYA CLO CLO 1.284% 07/19/34	D	08/06/2021	NATIXIS S.A.		2,000,000	2,000,000	0
92918H-AH-3	VOYA CLO CLO 1.824% 07/19/34	D	08/06/2021	NATIXIS S.A.		16,750,000	16,750,000	0
96467F-AJ-9	WHITEBOX CLO 1.254% 07/24/32	D	08/17/2021	JP Morgan Securities, Inc		15,000,000	15,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
97316J-AE-3	WIND RIVER CLO 1.832% 07/20/34	D	06/11/2021	NATIXIS S.A.		15,500,000	15,500,000	0
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not	D	11/01/2021	Baxter PRT PRV		5,322,349	4,704,400	135,252
984851-AF-2	YARA INTERNATIONAL ASA CORP FOREIGN	D	01/14/2021	Barclays Capital Inc		471,616	400,000	2,533
984851-AG-0	YARA INTERNATIONAL ASA CORP FOREIGN	D	10/04/2021	Various		33,457,996	31,236,000	230,068
BCC305-3L-3	ARES CLO CLO 1.950% 04/15/32	B	04/21/2021	Jefferies & Co, Inc		20,448,450	20,448,450	27,401
BCC30M-VR-2	ICG CLO CLO 1.650% 07/18/34	B	05/26/2021	Goldman Sachs & Co		7,958,925	7,958,925	26,366
BCC30M-VV-3	ICG CLO CLO 2.100% 07/18/34	B	05/26/2021	Goldman Sachs & Co		3,367,238	3,367,238	11,155
BCC30Y-M3-9	BLACKROCK CLO CLO 0.880% 07/19/35	B	05/28/2021	Citigroup Capital Markets Inc		18,302,250	18,302,250	27,270
D2736#-AU-3	Fritz Draexlmaier Gmbh & Co KG Senior Un	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		808,762	707,489	3,445
D2773#-AA-1	Gelsenkirchen Senior Note	D	07/01/2021	Interest Capitalization		348,693	348,693	0
D2773#-AB-9	Gelsenkirchen Senior Note	D	07/01/2021	Interest Capitalization		514,807	514,807	0
D2773#-AC-7	Gelsenkirchen Senior Note	D	07/01/2021	Interest Capitalization		627,551	627,551	0
D2773#-AD-5	Gelsenkirchen Senior Note	D	07/01/2021	Interest Capitalization		465,258	465,258	0
D2773#-AE-3	Gelsenkirchen Senior Note	D	07/01/2021	Interest Capitalization		272,902	272,902	0
D5472#-AK-6	Molkerei Alois Muller GmbH&Co Sr. Unsecu	B	09/01/2021	DC Non Trust FOREX		15,396,200	14,947,866	13,428
D5472#-AL-4	Molkerei Alois Muller GmbH&Co Sr. Unsecu	B	09/01/2021	PRIAC-SAPP-FOREX		2,476,711	2,399,874	2,464
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured	B	09/01/2021	DB PCG Non-Trust FOREX		6,067,386	5,826,485	40,219
D8563#-AC-8	VTG DEUTSCHLAND GMBH Senior Secured Note	B	09/01/2021	PLIC BVSA FOREX PCG		10,010,920	8,138,153	154,774
D9860*-AP-1	Zollner Elektronik AG Sr. Unsecured	B	07/07/2021	Direct		8,217,498	8,217,498	0
D9860*-AQ-9	Zollner Elektronik AG Sr. Unsecured	B	07/07/2021	Direct		8,217,498	8,217,498	0
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N	B	09/01/2021	Various		31,547,142	30,829,974	79,644
E3075#-AA-3	Club Atletico de Madrid SAD Sr. Secured	B	06/24/2021	Direct		74,254,523	74,254,523	0
E5444#-AD-6	Futbol Club Barcelona Sr. Secured	B	08/19/2021	Direct		19,441,043	19,441,043	0
E5444#-AE-4	Futbol Club Barcelona Sr. Secured	B	08/19/2021	Direct		20,324,781	20,324,781	0
F1068#-AH-0	Bonduelle S.A. Senior Unsecured Note	B	09/01/2021	PRIAC-SAPP-FOREX		2,094,461	1,979,068	12,066
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No	B	11/01/2021	Various		40,182,848	37,117,679	195,924
F5754#-AB-3	LISI SA Senior Note 3.640% 10/17/23	B	09/01/2021	DC Non Trust FOREX		9,365,221	9,058,471	120,900
F5754#-AE-7	LISI SA Sr. Unsecured 1.150% 05/06/31	B	05/06/2021	Direct		25,218,906	25,218,906	0
F96210-AD-4	Mersen Sr. Unsecured 1.270% 10/25/28	B	10/25/2021	Direct		10,230,208	10,230,208	0
G0334D-AE-1	AMIPEACE LTD GOVT FOREIGN	D	03/01/2021	Australia/New Zealand Banking		352,994	360,000	2,948
G03690-AU-0	Anglian Water Services Fin Plc Debt in I	D	09/01/2021	Various		4,779,522	4,519,473	65,562
G0756*-AA-7	BGL Holdings Ltd. Senior Unsecured Note	B	09/01/2021	DB PCG Non-Trust FOREX		5,073,165	4,868,082	23,200
G1101#-AA-3	Biffa PLC Sr. Unsecured	B	07/30/2021	Direct		35,387,500	35,387,500	0
G1101#-AB-1	Biffa PLC Sr. Unsecured	B	07/30/2021	Direct		7,500,027	7,500,027	0
G1108#-AF-5	The British Land Company plc Senior Note	D	08/31/2021	PLIC BV SA PCG		2,701,753	2,522,613	60,114
G1108#-AK-4	The British Land Company plc Senior Unse	B	09/01/2021	SAGA - FOREX		8,991,167	8,576,042	22,898
G1320*-AD-6	Breedon Holdings Limited Sr. Unsecured	B	09/23/2021	Direct		25,593,235	25,593,235	0
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note	B	09/01/2021	CLIFE-CA-FOREX-PCG		1,437,827	1,348,851	21,208
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note	B	09/01/2021	PLAZILST FOREX PCG		1,655,262	1,610,681	11,114
G1744#-AS-7	Cadogan Estates Ltd. Senior Note	B	09/01/2021	PICA-SA-VERIZON FOREX		5,996,135	5,495,678	96,747
G17508-AA-9	Cairn Homes plc Senior Secured Note	B	09/01/2021	DB PCG Non-Trust FOREX		2,728,055	2,644,057	7,650
G1944#-AB-2	Castle Bidco plc Senior Unsecured	B	09/01/2021	DB PCG Non-Trust FOREX		4,659,649	4,424,095	6,120
G1944#-AC-0	Castle Bidco plc Senior Unsecured	B	09/01/2021	Various		4,776,637	4,416,625	6,662
G2616#-AP-6	DCC Treasury 2014 Limited Senior Unsecur	B	09/01/2021	PLAZIL FOREX PCG		4,964,337	5,180,194	16,722
G26850-AF-6	Great Portland Estates Plc Senior Unsecu	B	09/01/2021	DC Non Trust FOREX		11,725,933	11,476,592	67,855
G3646#-AB-9	Forth Ports Finance Limited Senior Note	B	09/01/2021	PLIC BVSA FOREX PCG		5,067,618	4,744,010	60,064
G3663#-AB-7	Forth Ports Finance Plc Senior Secured N	B	09/01/2021	West Rock FOREX		5,423,770	5,271,122	25,126
G3663#-AD-3	Forth Ports Finance Plc Senior Secured N	B	09/01/2021	PRIAC-SAPP-FOREX		2,838,377	2,678,113	10,049
G4162#-AA-3	Greensands FING PLC Senior Secured Note	B	09/01/2021	Various		9,059,647	8,785,204	81,946
G4273*-AL-9	Hammerson plc Senior Unsecured Note	B	09/01/2021	Various		14,736,360	15,170,953	33,924
G4940*-AB-4	Irish Ferries Fin Desgt Act Co Senior Un	B	09/01/2021	DC Non Trust FOREX		7,475,517	7,321,962	25,912
G49400-AA-4	Irish Residential Prop REITplc Sr. Secur	B	09/01/2021	PRIAC-SAPP-FOREX		2,091,708	2,039,450	17,728
G4986#-AB-5	JD WETHERSPOON PLC Senior Secured Note	B	09/01/2021	DC Non Trust FOREX		22,601,966	24,013,647	27,369
G5244*-AB-4	The Keepers and Governors Sr. Unsecured	B	06/18/2021	Direct		50,061,989	50,061,989	0
G5264#-AP-4	Kingspan Securities Limited Sr. Unsecure	B	03/30/2021	Direct		16,154,918	16,154,918	0
G5477#-AA-0	LIA Holdings Ltd. Senior Unsecured Note		09/01/2021	Various		3,793,614	3,797,075	31,009
G5561#-AA-7	London Square Developments Ltd Senior Se	B	09/01/2021	Various		5,571,891	5,626,601	38,683
G5600#-AB-8	LondonMetric Property Plc Sr. Unsecured	B	09/01/2021	DC Non Trust FOREX		9,251,175	8,964,000	108,365
G5880*-AA-5	Haberdashers' Aske's Charity Sr. Secured	B	08/04/2021	Direct		15,000,103	15,000,103	0
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note	D	09/01/2021	Various		6,069,692	5,745,092	31,598
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note	B	11/22/2021	Direct		3	975,659	0
G6164#-AC-2	MITIE Treasury Management Ltd Senior Uns	D	09/01/2021	DC PCG Non Trust		5,109,446	5,000,000	53,125
G6164#-AD-0	MITIE Treasury Management Ltd Senior Not	B	09/01/2021	PICA-SA-GM FOREX		8,979,558	8,785,204	94,890
G6378#-AB-6	Musgrave Group plc Senior Unsecured Note	B	09/01/2021	DC Non Trust FOREX		12,830,457	12,327,483	95,007
G66600-AA-7	Northumbrian Water Group Ltd Sr. Unsecur	B	04/14/2021	Direct		113,920,596	113,920,596	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G6679#-AA-4	Nuffield Health Senior Note	B	09/01/2021	DC Non Trust FOREX		3,091,484	2,965,192	30,196
G6679#-AB-2	Nuffield Health Senior Note	B	09/01/2021	Various		6,466,740	6,183,000	66,004
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In	B	09/01/2021	PICA-SA-GM FOREX		11,124,987	12,045,869	38,787
G6970*-AT-3	Peel Ports PP Finance Limited Sr. Secure	B	01/19/2021	Direct		4,111,263	4,111,263	0
G7059#-AA-2	Phoenix Natural Gas PP Finance Senior Se	B	09/01/2021	DC Non Trust FOREX		2,756,177	2,699,118	8,901
G7068#-AN-3	Pendragon plc Senior Unsecured	B	09/01/2021	DC Non Trust FOREX		9,953,157	9,783,105	117,129
G7178*-AE-4	Porterbrook Rail Finance Ltd Senior Secu	B	09/01/2021	SAGA - FOREX		2,988,697	2,899,117	29,245
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	09/01/2021	PRIAC-SAPP-FOREX		44,898	43,454	451
G7302V-KE-3	QNB FIN LTD GOVT FOREIGN	D	02/11/2021	Various		5,985,408	5,620,000	30,592
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note	D	09/01/2021	PICA-SA-GM Buyout		9,549,396	9,916,493	6,838
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur	D	04/13/2021	Various		(4,510,984)	(4,510,984)	0
G7333@-AA-2	Redde Northgate plc Sr. Unsecured	B	11/23/2021	Direct		113,340,030	113,340,030	0
G7590#-AA-8	The Riverside Group Limited Sr. Secured	B	03/22/2021	Direct		33,033,306	33,033,306	0
G7590#-AB-6	The Riverside Group Limited Sr. Secured	B	09/30/2021	Direct		57,704,874	57,704,874	0
G7738@-AA-3	SH Euro Finance Plc Senior Note	B	09/01/2021	DC Non Trust FOREX		13,655,958	12,589,029	100,586
G7996#-AA-8	SEGRO plc Senior Unsecured Note	B	08/17/2021	Various		(11,472,012)	(11,472,012)	0
G7996#-AA-8	SEGRO plc Senior Unsecured Note	B	09/01/2021	PLIC BVSA FOREX PCG		7,655,055	7,112,832	4,896
G8030*-AF-7	Senior PLC Senior Unsecured	D	09/01/2021	DC PCG Non Trust		2,888,424	2,868,892	32,978
G8228*-AH-5	Smith & Nephew plc Senior Note	C	09/01/2021	Various		10,731,736	10,506,215	93,768
G8249*-AA-5	Society of Lloyd Sr. Unsecured	B	09/01/2021	PRIAC-SAPP-FOREX		1,046,501	1,009,708	2,782
G8279#-AA-4	South West Water Limited Sr. Unsecured	B	03/25/2021	Direct		42,524,123	42,524,123	0
G8356*-AA-4	Spirax-Sarco Engineering Plc Senior Unse		09/01/2021	Various		12,035,618	11,822,427	60,344
G8356*-AB-2	Spirax-Sarco Engineering Plc Sr. Unsecur		09/01/2021	DC Non Trust FOREX		9,420,263	8,634,386	64,528
G8401*-AE-1	SSP Financing Ltd PIK Trackin Note for G	D	10/15/2021	Interest Capitalization		55,441	55,441	0
G8401*-AE-1	SSP Financing Ltd PIK Trackin Note for G	D	09/01/2021	Various		88,435	103,291	0
G8401*-AE-1	SSP Financing Ltd Senior Unsecured Note	D	09/01/2021	Various		5,512,837	5,000,000	142,028
G8401*-AF-8	SSP Financing Ltd PIK Trackin Note for G	D	04/15/2021	Direct		20,662	20,662	0
G8401*-AF-8	SSP Financing Ltd PIK Trackin Note for G	D	10/15/2021	Interest Capitalization		11,104	11,104	0
G8401*-AF-8	SSP Financing Ltd Sr. Unsecured	D	02/02/2021	Direct		880,000	1,000,000	18,486
G8401*-AH-4	SSP Financing Ltd PIK Trackin Note for G	B	10/15/2021	Direct		12,466	12,466	0
G8401*-AH-4	SSP Financing Ltd PIK Trackin Note for G	B	10/15/2021	Interest Capitalization		329,326	329,326	0
G8401*-AH-4	SSP Financing Ltd PIK Trackin Note for G	B	09/01/2021	Various		122,514	141,911	0
G8401*-AH-4	SSP Financing Ltd Senior Unsecured Note	B	02/02/2021	Direct		7,926,754	9,111,211	117,902
G8401*-AH-4	SSP Financing Ltd Senior Unsecured Note	B	09/01/2021	Various		7,277,324	6,881,250	156,472
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G	B	10/15/2021	Direct		17,178	17,178	0
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G	B	10/15/2021	Interest Capitalization		115,529	115,529	0
G8401*-AJ-0	SSP Financing Ltd PIK Trackin Note for G	B	09/01/2021	PRIAC-SAPP-FOREX		25,768	33,552	0
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note	B	12/15/2021	Direct		3,978,858	3,776,153	25,552
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note	B	09/01/2021	PRIAC-SAPP-FOREX		1,722,636	1,626,549	38,276
000000-00-0	South Staffordshire Water PLC Sr. Unsecu	B	09/01/2021	Direct		7,626,707	7,626,707	0
G8407#-AC-5	St. James's Place Partnership Sr. Unsecu	B	08/05/2021	Direct		20,161,051	20,161,051	0
G8781*-AB-7	Thames Water Utilities Fin Plc Senior Se	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		1,237,837	1,096,608	18,210
G8781@-AC-3	Thames Water Utilities Ltd Senior Secure	D	09/01/2021	Various		21,242,310	19,878,020	313,427
G9311*-AA-6	VP plc Sr. Secured 2.800% 01/15/27	B	09/01/2021	DC Non Trust FOREX		14,646,978	14,159,377	50,659
G9311*-AB-4	VP plc Sr. Secured 2.430% 04/06/28	B	04/06/2021	Direct		19,468,400	19,468,400	0
G9338#-AJ-2	Vesuvius Holdings Limited Sr. Unsecured	B	09/01/2021	DC Non Trust FOREX		22,951,301	20,654,655	123,894
000000-00-0	Vesuvius Holdings Limited Sr. Unsecured	B	12/16/2021	Direct		36,239,237	36,239,237	0
G9369*-AA-7	Viridor Energy Group Limited Sr. Secured	B	11/30/2021	Direct		65,900,607	65,900,607	0
G9400#-AA-4	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	09/01/2021	Various		3,738,758	3,450,635	31,281
G9404#-AA-0	The Unite Group PLC Sr. Unsecured	B	05/27/2021	Direct		42,052,379	42,052,379	0
G9523#-AG-3	Weir Group plc Senior Note	D	09/01/2021	PLIC BV SA PCG		5,509,636	5,347,900	9,671
G9766#-AD-6	Workspace Group plc Senior Unsecured Not	B	09/01/2021	DB PCG Non-Trust FOREX		2,556,112	2,434,205	3,114
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N	D	12/01/2021	PALAC FLEX		1,620,814	1,580,000	11,512
H4212*-AC-2	Interhoerbiger Finanz AG Sr. Unsecured	D	11/01/2021	Tango PRV		7,067,858	6,800,000	105,136
K3380#-AA-6	Elfelagid SEV Senior Unsecured Note	B	09/01/2021	SAGA - FOREX		6,945,480	6,809,159	21,994
K3752@-AA-8	Copenhagen Airports Denmark Senior Note	B	09/01/2021	Various		2,816,700	2,704,981	19,296
K7017#-AA-8	Meridian Spirit ApS Senior Secured Note	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		445,298	416,656	2,902
L0175#-AC-6	Alpha Trains Finance S.A. Debt in an Inf	B	09/01/2021	PLIC BVSA FOREX PCG		15,279,813	14,968,835	23,759
L3551#-AC-4	Ferrero International S.A. Senior Unsecu	B	09/01/2021	Various		35,753,632	34,541,703	4,510
L9031*-AA-9	Terminal Inv Ltd Hldgs Senior Secured	D	09/01/2021	DC PCG Non Trust		6,737,818	6,128,099	111,674
N4281@-BS-3	Koninklijke Vopak N. V Senior Note	D	09/01/2021	PLIC BV SA PCG		6,667,729	6,383,436	47,748
N4281@-BV-6	Koninklijke Vopak N. V Senior Note	D	09/01/2021	PLIC BV SA PCG		8,038,377	7,443,086	57,907
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	09/01/2021	PLNJ - PCG		2,490,503	2,343,247	261
N5276#-AA-5	Littelfuse Netherlands C.V. Senior Unsec		09/01/2021	Various		13,242,974	13,072,873	34,360
N5946*-AA-9	NSI N.V. Senior Unsecured Note	B	09/01/2021	DB PCG Non-Trust FOREX		1,742,022	1,641,357	3,406

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N8084*-AF-4	Sligro Food Group Nederland B Senior Uns	B	09/01/2021	DB PCG Non-Trust FOREX		8,130,933	7,846,879	64,065
N8578G-AB-0	THERMO FISHER SCIENTIFIC CORP FOREIGN	B	12/16/2021	Various		51,012,680	47,011,197	117,158
N8578G-AC-8	THERMO FISHER SCIENTIFIC CORP FOREIGN	B	10/06/2021	Barclays Bank PLC-Lond Brk/Dlr		1,764,049	1,796,915	0
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	09/01/2021	DC PCG Non Trust		2,852,561	2,644,763	56,458
P0703#-AA-7	Banco Actv. SA Int Bnca Mtple Sr. Unsecu	D	07/01/2021	Direct		18,020,000	18,020,000	0
P2604*-AB-5	CIBanco SA Inst Banca Mlt Div Senior Uns	D	11/01/2021	PICA SA West Rock PRV		16,370,760	15,000,000	70,267
P2913*-AA-3	Comercializadora La Presa SA Sr. Secured	D	08/18/2021	Direct		10,536,842	10,536,842	0
P3102#-AA-8	Controladora Dolphin Sr. Sec. PIK NOTE T	D	10/08/2021	Direct		1	3,171,418	0
P3922#-AA-6	Ferreycorp S A A/ Ferreyros S Sr. Unsecu	D	11/01/2021	Various		23,754,936	22,509,806	102,092
P4000*-AA-3	Corporacion Vesta, S.A.B.de CV Senior Un	D	09/01/2021	Various		2,366,307	2,189,679	48,646
P4000*-AB-1	Corporacion Vesta, S.A.B.de CV Senior Un	D	09/01/2021	Various		2,461,689	2,189,679	51,353
P4000*-AC-9	Corporacion Vesta, S.A.B.de CV Senior Un	D	11/01/2021	Various		11,383,063	10,325,748	164,352
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un	D	11/01/2021	PICA SA West Rock PRV		1,490,414	1,314,683	32,259
P4001*-AC-8	Envases Universales de Mexico Sr. Unsecu	D	02/09/2021	Direct		5,000,000	5,000,000	0
P4603#-AA-0	Gas Natural Del Noroeste, S.A. Sr. Unsec	D	01/19/2021	Various		54,213,028	54,213,028	0
P47773-AN-9	GLOBO COMUNICACOES PART CORP FRGN FLOAT	D	09/15/2021	Goldman Sachs & Co		2,631,250	2,500,000	33,296
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	09/01/2021	PLIC BV SA PCG		3,889,191	3,820,124	11,614
P5396#-AA-8	Indus. Integral de Agave SAPI Sr. Unsecu	D	01/28/2021	Direct		22,550,000	22,550,000	0
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	09/01/2021	PLIC BV SA PCG		3,050,169	2,924,465	8,891
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note	D	09/01/2021	DB PCG Non-Trust		4,226,702	3,891,191	117,546
Q0182#-AC-2	Alinta Energy Finance Pty Ltd Senior Uns	B	09/01/2021	DB PCG Non-Trust FOREX		4,604,866	4,137,925	84,804
Q0182#-AD-0	Alinta Energy Finance Pty Ltd Senior Uns	B	09/01/2021	PRIAC-SAPP-FOREX		2,150,265	1,893,189	40,756
Q0214#-AB-6	Alsco Pty Ltd Senior Unsecured Note		09/01/2021	DC Non Trust FOREX		7,941,458	7,691,039	84,901
Q0214@-AA-0	Alliance Aviation Services Ltd Sr. Secur	B	05/28/2021	Direct		19,267,500	19,267,500	0
Q0214@-AB-8	Alliance Aviation Services Ltd Sr. Secur	B	05/28/2021	Direct		1,167,611	1,167,611	0
Q0458*-AD-1	AquaSure Finance Pty Ltd Senior Secured	D	09/01/2021	Various		24,200,457	22,514,051	100,513
Q0697#-AA-4	Ausgrid Finance Pty Ltd Senior Secured N	D	09/01/2021	PICA-SA-GM Buyout		8,257,077	7,660,123	111,710
Q1297#-AE-8	CSL Finance PTY Ltd. Senior Note	B	09/01/2021	DC Non Trust FOREX		7,365,686	7,233,914	95,815
Q2077#-AB-8	Capstone Finance Limited Sr. Secured	B	04/21/2021	Direct		10,987,500	10,987,500	0
Q2308#-AB-9	Charter Hall Invest Mgt Ltd Senior Unsec	B	09/01/2021	PLAZIL FOREX PCG		2,743,448	2,425,974	32,756
Q2308#-AE-3	Charter Hall Invest Mgt Ltd Senior Unsec	B	09/01/2021	Various		19,003,446	17,275,490	163,944
Q2309*-AC-0	Charter Hall Wholesale Mgt Ltd Sr. Unsec	B	08/04/2021	Direct		30,061,452	30,061,452	0
Q2312@-AA-7	CHARTER HALL WHSL MGMT LTD BP Sr. Secure	B	06/17/2021	Direct		33,771,538	33,771,538	0
Q3079#-AH-1	Dalrymple Bay Finance Pty Ltd Sr. Secure	B	09/01/2021	DC Non Trust FOREX		6,897,210	6,577,378	67,417
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note	B	09/01/2021	DB PCG Non-Trust FOREX		4,749,715	4,029,569	24,636
Q3394#-AA-4	Electra Ltd. Sr. Secured	B	01/27/2021	Direct		8,445,600	8,445,600	0
Q3394#-AD-8	Electra Ltd. Sr. Secured	B	01/27/2021	Direct		8,445,600	8,445,600	0
Q3793#-AC-7	First Gas Limited Sr. Secured	B	03/23/2021	Direct		104,550,000	104,550,000	0
Q3793#-AE-3	First Gas Limited Sr. Secured	D	03/23/2021	Direct		15,000,000	15,000,000	0
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un	D	09/01/2021	PICA-SA-JCP PRIV		2,002,548	1,915,031	8,070
Q3915*-AD-2	Fletcher Building Holdings Ltd Senior Un	D	09/01/2021	PLIC BV SA PCG		6,135,908	5,872,761	25,416
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec	B	09/01/2021	PLAZIL FOREX PCG		654,192	634,190	2,840
Q3956#-AB-2	Freightways Finance Ltd. Sr. Unsecured	B	03/19/2021	Direct		5,657,092	5,657,092	0
Q3973@-AA-5	G.U.D. Holdings Limited Sr. Unsecured	B	09/01/2021	DB PCG Non-Trust FOREX		12,318,782	11,775,719	37,041
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sr. Secured	D	07/21/2021	Direct		27,250,000	27,250,000	0
Q4893*-AA-2	Info Mgmt Svcs Australia Sr. Unsecured	B	03/19/2021	Direct		15,460,000	15,460,000	0
Q6235#-AH-5	Mirvac Group Finance Limited Senior Note	B	09/01/2021	PRIAC-SAPP-FOREX		375,630	348,871	4,910
Q6235#-AK-8	Mirvac Group Finance Limited Senior Note	B	09/01/2021	PLIC BVSA FOREX PCG		5,827,388	4,758,641	69,380
Q7160#-AJ-8	Orica Finance Ltd Senior Note	D	09/01/2021	Various		2,722,032	2,571,074	53,433
Q7160#-AK-5	Orica Finance Ltd Senior Note	D	09/01/2021	Various		1,642,943	1,495,062	32,087
Q7719#-AC-9	The Power Company Limited Sr. Unsecured	B	05/20/2021	Direct		25,616,680	25,616,680	0
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec	D	12/01/2021	Various		4,870,722	4,477,774	73,226
Q9194*-AB-5	Transurban Queensland Fin Pty Senior Sec	D	09/01/2021	Various		6,415,772	5,745,092	108,094
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured	D	11/01/2021	PICA SA West Rock PRV		20,157,953	19,000,000	245,443
Q9396#-AQ-4	Victoria PWR Networks Pty Ltd Senior Uns	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		3,839,408	3,537,446	56,458
Q9609*-AD-0	WestConnex Finance Co Pty Ltd Sr. Secure	B	06/15/2021	Direct		36,275,365	36,275,365	0
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	11/01/2021	PICA SA West Rock PRV		3,550,646	3,199,148	51,637
R6236@-AA-0	Norspan LNG III AS Senior Secured Note	D	09/01/2021	PLIC BV SA PCG		3,956,948	3,566,205	482
T0003#-AA-0	ACS Dobfar SpA Senior Unsecured Note	B	09/01/2021	DC Non Trust FOREX		14,816,412	14,325,471	37,803
T1890#-AA-4	Barilla Iniziative SpA Senior Note	D	11/01/2021	Various		43,090,680	38,433,954	652,673
T1890*-AA-8	Barilla Iniziative SpA Senior Unsecured	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG		4,077,987	3,537,446	48,708
T3495*-AC-9	De'Longhi SpA Sr. Unsecured	B	04/07/2021	Direct		106,284,528	106,284,528	0
T4968@-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	09/01/2021	DC PCG Non Trust		13,521,875	12,734,807	127,702
T6000#-AA-0	HLD Italy 2 SpA Sr. Secured	B	07/07/2021	Direct		29,182,602	29,182,602	0
000000-00-0	HLD Italy 2 SpA Sr. Secured	B	11/09/2021	Direct		4,252,267	4,252,267	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
T6645*-AC-1	Marr SpA Sr. Unsecured	B	07/29/2021	Direct		49,663,619	49,663,619	0
T6S07F-AD-7	L'Isolante K-Flex SpA Sr. Unsecured	B	04/21/2021	Direct		28,634,238	28,634,238	0
T6S07F-AD-7	L'Isolante K-Flex SpA Sr. Unsecured	B	09/01/2021	DC Non Trust FOREX		8,210,767	7,928,337	97,342
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	09/01/2021	DC Non Trust FOREX		2,831,278	2,709,135	49,690
T8677*-AA-2	Sogefi S.p.A Senior Note	D	08/31/2021	DC PCG Non Trust		4,073,015	3,908,575	58,629
Y7082R-GP-8	Power Finance Corp L GOVT FOREIGN	D	04/26/2021	Various		3,381,910	3,300,000	48,813
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,184,721,707	18,204,882,139	69,520,053
06415F-RB-0	BANK OF NOVA SCOTIA BNS 3.7 07/27/81		06/08/2021	Scotia Capital Inc		140,635	140,635	0
780086-TQ-7	ROYAL BANK OF CANADA DISCOUNT NOTE		06/01/2021	RBC Dominion Securities Inc		158,083	158,083	0
89117F-M6-3	TORONTO-DOMINION BANK/THE Corp FOR		07/22/2021	Nesbitt Burns		143,198	143,198	0
89356B-AF-5	TRANSCANADA TRUST DISCOUNT NOTE		03/01/2021	Nesbitt Burns - EUR		94,809	94,809	0
4899999. Subtotal - Bonds - Hybrid Securities						536,725	536,725	0
69419@-AB-4	PGIM Real Estate Finance, LLC Note		09/20/2021	DC PCG Non Trust		105,890,000	100,000,000	581,800
P7921#-AA-8	Prudential Chile II Spa Promissory Note	B	06/03/2021	Direct		78,101,024	66,679,679	1,036,821
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						183,991,024	166,679,679	1,618,621
00109X-AC-1	ADB Companies, LLC Sr. Secured		12/30/2021	Direct		5,315,500	5,315,500	0
00109X-AD-9	ADB Companies, LLC Sr. Secured		02/25/2021	Direct		9,865,625	9,865,625	0
00452@-AB-7	AM LLC Senior Secured Term Loan		09/01/2021	Various		6,314,919	6,225,889	50,419
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se		09/01/2021	PPC DL - CLIFE-DC		5,417,644	12,270,500	0
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se		06/21/2021	Direct		12,030,000	12,030,000	0
08516*-AC-4	Berlin Station LLC Term		09/01/2021	CLIFE-DC-PCG-FRL		3,485,347	9,848,251	0
000000-00-0	Bowline Energy LLC Sr. Secured		08/09/2021	Direct		16,321,182	16,321,182	0
000000-00-0	ConnectAmerica.com LLC Sr. Secured		06/30/2021	Direct		9,323,659	9,323,659	0
228047-A#-3	Crowley Holdings, Inc. Senior Secured		11/29/2021	Direct		2,570,999	2,570,999	0
29358@-AF-2	EnsembleIQ Term B PIK Tracking Note		09/01/2021	DC PCG Non Trust		1	204,131	0
29358@-AK-1	EnsembleIQ Term B 0.000% 12/31/22		09/01/2021	PPC DL - CLIFE-DC		4,784,869	4,865,266	0
39143@-AA-2	Great Western Leasing and Sale Senior Se		08/31/2021	DB PCG Non-Trust		658,122	662,161	2,398
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		09/01/2021	PPC DL - CLIFE-DC		3,833,940	3,858,051	57,389
40475#-AB-4	HDC/HW Intermediate Holdings Senior Secu		09/01/2021	PPC DL - CLIFE-DB		3,034,319	3,054,691	45,439
44860#-AH-6	Hybrid Design Associates LLC Senior Secu		09/30/2021	Various		70,092	72,274	0
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		12/31/2021	Direct		2,031,905	2,031,905	0
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		12/16/2021	Direct		1,944,998	1,944,998	0
000000-00-0	MajorKey Technologies Hldg LLC Sr. Secur		12/03/2021	Direct		18,367,359	18,367,359	0
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		09/01/2021	PPC DL - CLIFE-DC		6,969,858	6,894,023	33,998
69889#-AB-3	PaR Systems Group, Inc. Senior Secured R		05/25/2021	Direct		8,000,000	8,000,000	0
000000-00-0	Pioneer Square Brands, Inc. Sr. Secured		12/29/2021	Direct		16,275,000	16,275,000	0
73935@-AA-3	The Power-Sonic Corporation Senior Secur		09/01/2021	PPC DL - CLIFE-DC		4,832,425	6,298,781	12,510
73935@-AB-1	The Power-Sonic Corporation Senior Secur		07/02/2021	Direct		2,500,000	2,500,000	0
75527#-AE-2	RE Rosamond Two, LLC Term Loan A		09/01/2021	CLIFE-DB-PCG FRL		348,145	348,145	2,437
000000-00-0	Revco Management, LLC Sr. Secured		04/27/2021	Direct		9,438,441	9,438,441	0
000000-00-0	Rifle, LLC Sr. Secured		12/30/2021	Direct		11,927,193	11,927,193	0
000000-00-0	Skyline Displays Buyer, Inc. PIK trackin		09/30/2021	Direct		3	685,607	0
83438@-AB-2	Soltage, LLC Senior Secured Revolver		12/28/2021	Various		2,028,728	2,028,728	0
000000-00-0	Toledo AcquisitionCo Inc. Sr. Secured		11/18/2021	Direct		3,752,039	3,752,039	0
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/30/2021	Direct		2,651,598	2,651,598	0
000000-00-0	Verdant Spec Sol Glbl Hldg Co Sr. Secure		10/01/2021	Direct		5,999,881	5,999,881	0
98159*-AC-7	Worldwide Machinery Senior Secured Revol		12/22/2021	Direct		479,880	484,147	0
98159*-AC-7	Worldwide Machinery Senior Secured Revol		09/01/2021	CLIFE-DC-PCG-FRL		10,478,742	11,671,674	228,822
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	12/22/2021	Direct		1,782,404	1,782,404	0
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	09/01/2021	PPC DL - CLIFE-DC		2,017,508	2,095,962	437
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se		09/01/2021	PPC DL - CLIFE-DC		4,682,635	4,866,116	1,000
000000-00-0	Aspers Finance Limited Sr. Secured	B	12/14/2021	Direct		14,875,378	14,875,378	0
000000-00-0	MARR Contracting Pty Ltd Sr. Secured	B	07/12/2021	Direct		1,015,868	1,015,868	0
000000-00-0	Outfield Bidco Limited Sr. Secured	B	08/31/2021	Direct		12,846,968	12,846,968	0
000000-00-0	Premier Modular Acq. Ltd Sr. Secured	B	12/10/2021	Direct		38,632,861	38,632,861	0
000000-00-0	Project Gold Bidco Limited Sr. Secured	B	05/18/2021	Direct		17,213,051	17,213,051	0
000000-00-0	Vita Global FinCo Limited Senior Secured	B	06/29/2021	Direct		16,763,466	16,763,466	0
D3761#-AA-3	Jahn Gmbh Senior Secured Note	B	09/01/2021	PPC DL - CLIFE-DC		7,133,432	7,109,260	78,202
000000-00-0	Byzantine Bidco Limited Sr. Secured	B	06/30/2021	Direct		6,988,256	6,988,256	0
000000-00-0	Byzantine Bidco Limited Sr. Secured	D	06/30/2021	Direct		1,747,064	1,747,064	0
G1949*-AA-3	Castlegate 740 Limited G1949*AA3 PIK Tra	B	12/02/2021	Direct		3	224,895	0
G1949*-AA-3	Castlegate 740 Limited G1949*AA3 PIK Tra	B	09/01/2021	PPC DL - CLIFE-DC		1	27,980	0
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note	B	03/02/2021	Interest Capitalization		49,212	49,212	0
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note	B	09/01/2021	PPC DL - CLIFE-DC		5,783,034	5,540,955	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G1949*-AB-1	Castlegate 740 Limited Sr. Sub PIK Track	B	12/02/2021	Direct		3	2,462,818	0
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DC-PCG-FRL		507,868	518,497	3,221
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DC-PCG-FRL		177,554	181,271	1,126
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL		98,273	100,299	618
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL		1,158,030	1,179,978	7,531
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL		98,273	100,299	618
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL		1,158,030	1,179,978	7,531
G6135#-AB-0	Milson Bidco Limited Term Loan A PIK Tra	B	10/22/2021	Direct		6	27,858	0
G7112#-AA-7	Pizza Hut (U.K.) Limited Capex Accordion	B	03/29/2021	Direct		5,212,462	5,212,462	0
G7112#-AA-7	Pizza Hut (U.K.) Limited Capex Accordion	B	09/01/2021	PPC DL - CLIFE-DC		3,836,356	3,727,344	12,152
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	09/01/2021	PPC DL - CLIFE-DC		7,207,349	7,143,770	81,028
G98300-AA-6	YM Group Limited G9830@AA6 PIK Tracking	B	12/02/2021	Direct		6	42,101	0
G98300-AA-6	YM Group Limited G9830@AA6 PIK Tracking	B	09/01/2021	PPC DL - CLIFE-DC		1	5,238	0
G98300-AA-6	YM Group Limited Sr. Secured Accordion N	B	05/20/2021	Direct		3,788,610	3,788,610	0
G98300-AA-6	YM Group Limited Sr. Secured Accordion N	B	12/02/2021	Interest Capitalization		58,625	58,625	0
G98300-AA-6	YM Group Limited Sr. Secured Accordion N	B	09/01/2021	PPC DL - CLIFE-DC		1,752,367	1,822,094	57,109
G98300-AA-6	YM Group Limited Accordion Term Note	B	03/02/2021	Interest Capitalization		9,070	9,070	0
G98300-AA-6	YM Group Limited Accordion Term Note	B	09/01/2021	PPC DL - CLIFE-DC		1,082,595	1,037,278	0
000000-00-0	YM Group Limited Sub PIK Tracking Loan N	B	03/02/2021	Direct		2	285,622	0
000000-00-0	YM Group Limited Sub PIK Tracking Loan N	B	09/01/2021	DC Non Trust FOREX		6	2,503,353	0
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	05/13/2021	Direct		3,646,103	3,646,103	0
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	11/05/2021	Direct		1,842,822	1,842,822	0
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	05/13/2021	Direct		23,837,425	23,837,445	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						378,055,390	400,280,329	683,985
8399997. Total - Bonds - Part 3						21,605,334,158	20,510,423,645	80,601,310
8399998. Total - Bonds - Part 5						4,645,468,256	4,146,753,784	14,341,828
8399999. Total - Bonds						26,250,802,414	24,657,177,429	94,943,138
89147L-4#-4	Tortoise Energy Infra Corp. Mandatory Re		12/17/2021	Direct	800,000.000	20,000,000	0.00	0
89148B-6#-3	Tortoise Midstream Energy Fund Mandatory		09/01/2021	DC PCG Non Trust	108,910.190	2,905,631	0.00	0
000000-00-0	Bowline Energy LLC Pref. Non Redeemable		08/09/2021	Direct	15,256,221.610	9,457,619	0.00	0
301998-20-9	Exocell, Inc. Preferred Stock		09/01/2021	CLIFE-CA-PCG-Legacy	13,026.000	2	0.00	0
301998-30-8	Exocell, Inc. Preferred Stock		09/01/2021	CLIFE-CA-PCG-Legacy	3,322.000	1	0.00	0
301998-40-7	Exocell, Inc. Prefrerred Stock CL C		09/01/2021	CLIFE-CA-PCG-Legacy	965.000	1	0.00	0
000000-00-0	NNE Holding LLC Super Senior Preferred		01/01/2021	Direct	12,080.000	12,080,000	0.00	0
000000-00-0	NNE Holding LLC Preferred Non Reedemable		01/01/2021	Direct	51,765.940	51,765,937	0.00	0
G3718@-AA-6	Gap Partnership Group Ltd Series A-2 Loa	B	02/26/2021	Interest Capitalization	231,656.500	258,733	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						96,467,924	XXX	0
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	B	10/24/2021	Interest Capitalization	335,453.650	504,724	0.00	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						504,724	XXX	0
8999997. Total - Preferred Stocks - Part 3						96,972,648	XXX	0
8999998. Total - Preferred Stocks - Part 5						6,309,337	XXX	0
8999999. Total - Preferred Stocks						103,281,985	XXX	0
000000-00-0	XAP Corporation, Inc. COM		03/05/2021	Direct	123,988.000	84,312		0
29279N-10-2	Energy Harbor Corp. Common Equity Shares		12/08/2021	Direct	707,067.530	33,939,241		0
292999-10-9	Ensoniq Corp COMMON STOCK		09/01/2021	CLIFE-CA-PCG-Legacy	347.000	1		0
464287-20-0	ISHARES COM		12/14/2021	Merrill Lynch,Pierce,Fenner &	425,676.000	197,258,854		0
464288-51-3	ISHARES COM COM		09/16/2021	Various	850,000.000	74,323,550		0
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq	C	05/20/2021	Direct	2,707,457.780	2,707,458		0
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto	D	10/01/2021	PALAC GA - AAG	6,912,441.000	9,999,999		0
23954D-10-9	Day One Biopharmaceuticals, In Common St		12/08/2021	Direct	6,030.000	108,419		0
000000-00-0	Pioneer Underwriting Holdings Common Equ	B	09/01/2021	DC Non Trust FOREX	1,512.960	1		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						318,421,835	XXX	0
00767H-28-7	AST BOND PORT 2022		06/24/2021	PALACAST	413.270	6,220		0
00771J-49-3	AST Bond Portfolio 2031		01/04/2021	Prudential Mutual Fund Service	500.000	5,000		0
00771J-62-6	AST BOND PORT 2030		06/24/2021	PALACAST	425.000	5,334		0
00771J-65-9	AST Bond Portfolio 2028		06/24/2021	PALACAST	246,507.810	3,032,046		0
74446X-10-4	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	136.050	5,000		0
74446X-20-3	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	325.730	5,000		0
74446X-30-2	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	56.990	5,000		0
74446X-40-1	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	122.760	5,000		0
74446X-50-0	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	94.100	5,000		0
74446X-60-9	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	352.860	5,000		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74446X-70-8	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	780.030	5,000		0
74446X-80-7	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	92.270	5,000		0
74446X-83-1	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	116.900	5,000		0
74446X-84-9	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	51.070	5,000		0
74446X-85-6	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	167.950	5,000		0
74446X-86-4	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	86.610	5,000		0
74446X-87-2	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	161.190	5,000		0
74446X-88-0	AST Bond Portfolio 2031		04/26/2021	Prudential Mutual Fund Service	37.600	5,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,118,600	XXX	0
74408#-10-9	PRUCO Life Insurance Company		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	4,270,017,012		0
000000-00-0	Lotus Re		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	123,859,962		0
000000-00-0	PGIM Loan Originator		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	153,689,934		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						4,547,566,908	XXX	0
9799997. Total - Common Stocks - Part 3						4,869,107,343	XXX	0
9799998. Total - Common Stocks - Part 5						29,491,576	XXX	0
9799999. Total - Common Stocks						4,898,598,919	XXX	0
9899999. Total - Preferred and Common Stocks						5,001,880,904	XXX	0
9999999 - Totals						31,252,683,318	XXX	94,943,138

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133EL-R9-7	FEDERAL FARM CREDIT BANKS FUND CORP FLOA		07/08/2021	Maturity		2,500,000	2,500,000	2,499,810	2,499,902	0	98	0	98	0	2,500,000	0	0	0	41,253	11/30/2022
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2021	Paydown		114,912	114,912	113,583	113,664	0	1,248	0	1,248	0	114,912	0	0	0	50,348	08/15/2022
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		12/01/2021	Paydown		239,871	239,871	253,635	252,972	0	(13,101)	0	(13,101)	0	239,871	0	0	0	46,943	03/15/2025
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2021	Paydown		348,158	348,158	346,227	346,431	0	1,727	0	1,727	0	348,158	0	0	0	36,371	09/30/2022
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2021	Paydown		952,193	952,193	946,912	947,544	0	4,649	0	4,649	0	952,193	0	0	0	62,859	02/15/2046
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2021	Paydown		357,970	357,970	386,575	384,416	0	(26,447)	0	(26,447)	0	357,970	0	0	0	34,800	12/31/2022
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		12/01/2021	Paydown		434,051	434,051	456,126	454,105	0	(20,054)	0	(20,054)	0	434,051	0	0	0	252,162	05/15/2045
36202F-B4-7	GNMA POOL NO 004559 5.000% 10/20/39		03/10/2021	Citigroup Capital Markets Inc		6,496	5,932	6,545	6,498	0	6	0	6	0	6,505	0	(9)	(9)	8,650	01/10/2048
36202F-B4-7	GNMA POOL NO 004559 5.000% 10/20/39		03/01/2021	Paydown		474	474	523	519	0	(45)	0	(45)	0	474	0	0	0	11,854	09/25/2026
36202F-DB-9	GNMA POOL NO 004598 4.500% 12/20/39		03/10/2021	Nomura Securities Intl		17,346	15,760	17,359	17,214	0	15	0	15	0	17,229	0	117	117	21,862	07/15/2046
36202F-DB-9	GNMA POOL NO 004598 4.500% 12/20/39		03/01/2021	Paydown		1,593	1,593	1,755	1,740	0	(147)	0	(147)	0	1,593	0	0	0	105,690	03/10/2047
36202F-E6-9	GNMA POOL NO 004657 4.500% 03/20/40		03/10/2021	Nomura Securities Intl		9,757	8,865	9,761	9,686	0	9	0	9	0	9,695	0	62	62	14,000	02/15/2048
36202F-E6-9	GNMA POOL NO 004657 4.500% 03/20/40		03/01/2021	Paydown		886	886	976	968	0	(82)	0	(82)	0	886	0	0	0	44,901	10/15/2057
36202F-GW-0	GNMA POOL NO 004713 4.500% 06/20/40		03/10/2021	Nomura Securities Intl		21,186	19,249	21,194	21,039	0	20	0	20	0	21,059	0	127	127	66,247	02/28/2022
36202F-GW-0	GNMA POOL NO 004713 4.500% 06/20/40		03/01/2021	Paydown		1,667	1,667	1,836	1,822	0	(155)	0	(155)	0	1,667	0	0	0	518,760	05/15/2047
36202F-LP-9	GNMA POOL NO 004834 4.500% 10/20/40		03/10/2021	Nomura Securities Intl		29,481	26,785	29,493	29,275	0	26	0	26	0	29,301	0	180	180	96,661	11/15/2045
36202F-LP-9	GNMA POOL NO 004834 4.500% 10/20/40		03/01/2021	Paydown		2,280	2,280	2,511	2,492	0	(212)	0	(212)	0	2,280	0	0	0	58,842	11/08/2021
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2021	Paydown		560,979	560,979	592,272	589,698	0	(28,719)	0	(28,719)	0	560,979	0	0	0	71,608	06/01/2043
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		12/01/2021	Paydown		649	649	640	645	0	4	0	4	0	649	0	0	0	80,601	02/15/2048
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2021	Paydown		1,841	1,841	1,915	1,858	0	(16)	0	(16)	0	1,841	0	0	0	157,020	03/10/2047
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2021	Paydown		321	321	316	319	0	2	0	2	0	321	0	0	0	241,680	02/15/2024
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2021	Paydown		1,829	1,829	1,804	1,819	0	10	0	10	0	1,829	0	0	0	122,163	08/01/2022
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2021	Paydown		70	70	66	68	0	1	0	1	0	70	0	0	0	95,646	07/29/2049
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2021	Paydown		165	165	157	162	0	2	0	2	0	165	0	0	0	127,511	04/10/2047
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		03/01/2021	Paydown		124	124	123	124	0	0	0	0	0	124	0	0	0	49,202	11/15/2045
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2021	Paydown		89	89	90	89	0	0	0	0	0	89	0	0	0	82,656	09/19/2022
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2021	Paydown		4,701	4,701	4,890	4,756	0	(55)	0	(55)	0	4,701	0	0	0	106,792	04/05/2027
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		07/01/2021	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	95,770	11/30/2022
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2021	Paydown		370	370	365	368	0	2	0	2	0	370	0	0	0	121,917	05/15/2026
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2021	Paydown		4,459	4,459	4,488	4,461	0	(2)	0	(2)	0	4,459	0	0	0	65,126	03/10/2047
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2021	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	59,091	09/25/2024
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2021	Paydown		2,294	2,294	2,263	2,280	0	13	0	13	0	2,294	0	0	0	141,593	02/15/2024
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2021	Paydown		89	89	90	89	0	0	0	0	0	89	0	0	0	87,216	01/02/2023
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		03/01/2021	Paydown		2,335	2,335	2,303	2,322	0	13	0	13	0	2,335	0	0	0	80,872	12/01/2023
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		04/01/2021	Paydown		17	17	16	17	0	0	0	0	0	17	0	0	0	128,814	12/15/2045
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2021	Paydown		1,245	1,245	1,228	1,237	0	8	0	8	0	1,245	0	0	0	105,222	12/15/2024
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2021	Paydown		2,267	2,267	2,236	2,254	0	13	0	13	0	2,267	0	0	0	178,448	03/15/2045
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2021	Paydown		1,213	1,213	1,196	1,206	0	7	0	7	0	1,213	0	0	0	44,565	12/15/2046
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2021	Paydown		26	26	27	27	0	0	0	0	0	26	0	0	0	44,900	12/15/2048
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2021	Paydown		41	41	42	41	0	0	0	0	0	41	0	0	0	27,229	08/10/2046
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2021	Paydown		229	229	226	227	0	1	0	1	0	229	0	0	0	67,427	03/15/2049
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2021	Paydown		443	443	437	440	0	3	0	3	0	443	0	0	0	141,375	04/01/2024
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2021	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	47,141	02/10/2047
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2021	Paydown		334	334	330	332	0	2	0	2	0	334	0	0	0	191,959	10/10/2047
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		07/01/2021	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	46,758	05/28/2024
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2021	Paydown		40	40	38	39	0	1	0	1	0	40	0	0	0	165,139	08/10/2022
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2021	Paydown		54	54	56	55	0	(1)	0	(1)	0	54	0	0	0	212,500	08/01/2023
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2021	Paydown		147	147	152	149	0	(2)	0	(2)	0	147	0	0	0	156,739	07/10/2047
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2021	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	109,589	04/10/2051
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2021	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	156,160	09/19/2026
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2021	Paydown		543	543	566	552	0	(8)	0	(8)	0	543	0	0	0	45,562	07/10/2047
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2021	Paydown		61	61	63	62	0	(1)	0	(1)	0	61	0	0	0	473,669	03/15/2022
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2021	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	114,550	07/15/2049
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2021	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	59,560	05/15/2046
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2021	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	211,514	05/25/2027
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2021	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	243,775	06/01/2026
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		04/01/2021	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	166,261	11/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2021	Paydown		302	302	309	304	0	(2)	0	(2)	0	302	0	0	0	223,076	11/12/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2021	Paydown		45	45	46	45	0	(1)	0	(1)	0	45	0	0	0	128,937	05/15/2049
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2021	Paydown		104	104	108	105	0	(2)	0	(2)	0	104	0	0	0	59,392	02/10/2049
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		11/01/2021	Paydown		1,435	1,435	1,484	1,450	0	(15)	0	(15)	0	1,435	0	0	0	362,609	10/31/2022
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		07/01/2021	Paydown		697	697	726	709	0	(12)	0	(12)	0	697	0	0	0	181,938	08/10/2046
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2021	Paydown		45	45	47	46	0	(1)	0	(1)	0	45	0	0	0	308,333	09/15/2047
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2021	Paydown		229	229	237	232	0	(3)	0	(3)	0	229	0	0	0	145,274	08/15/2046
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2021	Paydown		74	74	75	74	0	0	0	0	0	74	0	0	0	495,659	12/15/2048
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2021	Paydown		454	454	460	456	0	(2)	0	(2)	0	454	0	0	0	90,860	11/10/2049
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2021	Paydown		305	305	317	310	0	(5)	0	(5)	0	305	0	0	0	234,349	04/01/2023
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2021	Paydown		157	157	164	160	0	(3)	0	(3)	0	157	0	0	0	205,610	06/15/2021
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2021	Paydown		181	181	188	184	0	(3)	0	(3)	0	181	0	0	0	129,157	09/15/2047
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2021	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	374,127	08/23/2024
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2021	Paydown		208	208	217	212	0	(3)	0	(3)	0	208	0	0	0	163,719	10/10/2047
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2021	Paydown		38	38	40	39	0	(1)	0	(1)	0	38	0	0	0	260,187	08/27/2030
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2021	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	133,282	06/15/2046
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2021	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	201,664	02/15/2047
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		06/01/2021	Paydown		1,658	1,658	1,609	1,627	0	31	0	31	0	1,658	0	0	0	437,055	06/01/2024
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2021	Paydown		2,173	2,173	2,081	2,107	0	66	0	66	0	2,173	0	0	0	277,335	12/25/2036
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2021	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	1,097,625	04/23/2022
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2021	Paydown		121	121	119	119	0	2	0	2	0	121	0	0	0	542,501	05/15/2045
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2021	Paydown		3,945	3,945	3,943	3,940	0	5	0	5	0	3,945	0	0	0	71,331	09/15/2058
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2021	Paydown		76	76	75	75	0	1	0	1	0	76	0	0	0	377,602	02/21/2023
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2021	Paydown		41	41	39	40	0	2	0	2	0	41	0	0	0	322,109	08/15/2031
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2021	Paydown		443	443	430	434	0	9	0	9	0	443	0	0	0	397,939	07/15/2023
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2021	Paydown		145	145	152	149	0	(4)	0	(4)	0	145	0	0	0	531,135	10/15/2023
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2021	Paydown		1,970	1,970	1,886	1,909	0	61	0	61	0	1,970	0	0	0	524,057	02/23/2022
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2021	Paydown		51	51	50	50	0	1	0	1	0	51	0	0	0	309,672	01/15/2049
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2021	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	661,477	03/19/2060
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2021	Paydown		132	132	132	132	0	0	0	0	0	132	0	0	0	502,161	03/08/2024
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2021	Paydown		26	26	25	25	0	1	0	1	0	26	0	0	0	482,500	09/30/2024
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2021	Paydown		190	190	182	184	0	6	0	6	0	190	0	0	0	383,131	02/10/2047
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2021	Paydown		25	25	24	24	0	1	0	1	0	25	0	0	0	483,202	08/15/2047
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2021	Paydown		328	328	314	317	0	10	0	10	0	328	0	0	0	324,525	02/10/2047
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2021	Paydown		5,446	5,446	5,214	5,281	0	164	0	164	0	5,446	0	0	0	386,991	06/10/2046
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		07/01/2021	Paydown		50	50	47	48	0	2	0	2	0	50	0	0	0	225,961	02/15/2047
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2021	Paydown		36	36	34	35	0	1	0	1	0	36	0	0	0	505,983	06/15/2046
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2021	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	256,366	10/10/2047
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2021	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	212,720	08/15/2046
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2021	Paydown		2,014	2,014	1,907	1,937	0	77	0	77	0	2,014	0	0	0	799,029	11/03/2021
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		07/01/2021	Paydown		7,187	7,187	6,889	6,983	0	205	0	205	0	7,187	0	0	0	961,778	08/12/2023
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		03/10/2021	Citigroup Capital Markets Inc		1,187	1,084	1,183	1,176	0	1	0	1	0	1,177	0	10	10	288,111	09/15/2046
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		03/01/2021	Paydown		10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	1,957,889	07/16/2022
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		03/10/2021	Citigroup Capital Markets Inc		2,882	2,632	2,872	2,851	0	2	0	2	0	2,854	0	28	28	562,184	11/15/2028
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		03/01/2021	Paydown		22	22	24	24	0	(2)	0	(2)	0	22	0	0	0	295,603	05/20/2030
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		03/10/2021	Citigroup Capital Markets Inc		6,768	6,181	6,745	6,690	0	3	0	3	0	6,693	0	75	75	840,177	12/15/2022
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		03/01/2021	Paydown		328	328	358	355	0	(27)	0	(27)	0	328	0	0	0	647,814	09/15/2047
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2021	Paydown		243,325	243,325	265,219	262,637	0	(19,312)	0	(19,312)	0	243,325	0	0	0	735,423	03/15/2048
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		03/10/2021	Citigroup Capital Markets Inc		14,942	13,646	14,891	14,780	0	10	0	10	0	14,789	0	153	153	1,039,467	08/14/2023
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		03/01/2021	Paydown		923	923	1,007	1,000	0	(77)	0	(77)	0	923	0	0	0	397,779	07/15/2051
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		03/10/2021	Citigroup Capital Markets Inc		1,839	1,679	1,832	1,820	0	2	0	2	0	1,822	0	17	17	838,437	10/27/2025
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		03/01/2021	Paydown		166	166	181	180	0	(14)	0	(14)	0	166	0	0	0	1,089,442	04/25/2022
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2021	Paydown		91,939	91,939	100,388	99,278	0	(7,339)	0	(7,339)	0	91,939	0	0	0	1,655,439	09/19/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		12/01/2021	Paydown		117,254	117,254	127,123	126,044	0	(8,790)	0	(8,790)	0	117,254	0	0	0	1,055,315	06/29/2024
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		12/01/2021	Paydown		287,788	287,788	315,886	311,091	0	(23,303)	0	(23,303)	0	287,788	0	0	0	1,423,082	11/28/2023
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2021	Paydown		104	104	103	103	0	1	0	1	0	104	0	0	0	1,376,472	08/08/2022
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2021	Paydown		591	591	566	573	0	17	0	17	0	591	0	0	0	1,076,852	03/15/2045
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2021	Paydown		5,474	5,474	5,314	5,360	0	114	0	114	0	5,474	0	0	0	1,318,985	04/15/2026
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2021	Paydown		250	250	243	245	0	5	0	5	0	250	0	0	0	1,277,438	05/01/2025
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2021	Paydown		22	22	21	22	0	1	0	1	0	22	0	0	0	1,781,187	04/14/2024
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2021	Paydown		330	330	320	322	0	7	0	7	0	330	0	0	0	730,936	08/10/2046
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2021	Paydown		138	138	134	135	0	3	0	3	0	138	0	0	0	593,440	10/15/2047
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2021	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	3,232,048	09/06/2022
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2021	Paydown		56	56	54	55	0	1	0	1	0	56	0	0	0	1,999,255	04/30/2024
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2021	Paydown		345	345	331	334	0	11	0	11	0	345	0	0	0	1,582,284	11/01/2023
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2021	Paydown		40	40	39	39	0	1	0	1	0	40	0	0	0	1,347,688	12/15/2046
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2021	Paydown		36	36	35	36	0	1	0	1	0	36	0	0	0	2,014,702	07/15/2046
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2021	Paydown		10	10	9	9	0	0	0	0	0	10	0	0	0	1,942,062	04/30/2030
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2021	Paydown		216	216	215	215	0	1	0	1	0	216	0	0	0	1,112,185	04/10/2047
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2021	Paydown		44	44	44	44	0	0	0	0	0	44	0	0	0	5,574,542	01/17/2023
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2021	Paydown		143	143	140	141	0	2	0	2	0	143	0	0	0	3,530,494	10/31/2024
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2021	Paydown		85	85	83	84	0	1	0	1	0	85	0	0	0	1,181,413	03/10/2047
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2021	Paydown		37	37	36	37	0	1	0	1	0	37	0	0	0	2,546,664	06/26/2028
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2021	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	613,383	08/12/2026
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2021	Paydown		392	392	380	383	0	8	0	8	0	392	0	0	0	2,842,644	10/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2021	Paydown		568	568	551	556	0	12	0	12	0	568	0	0	0	2,975,469	08/10/2046
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2021	Paydown		50	50	48	48	0	1	0	1	0	50	0	0	0	5,930,078	09/14/2023
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2021	Paydown		136	136	132	133	0	3	0	3	0	136	0	0	0	6,511,621	03/31/2027
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2021	Paydown		67	67	63	64	0	3	0	3	0	67	0	0	0	8,484,558	03/30/2026
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2021	Paydown		51	51	49	49	0	2	0	2	0	51	0	0	0	10,440,722	04/15/2031
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2021	Paydown		59	59	57	57	0	1	0	1	0	59	0	0	0	12,207	11/30/2022
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2021	Paydown		305	305	296	298	0	7	0	7	0	305	0	0	0	1,194,043	01/01/2031
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2021	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	653,570	09/13/2035
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2021	Paydown		21	21	20	20	0	0	0	0	0	21	0	0	0	1,120,550	03/30/2033
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2021	Paydown		62	62	61	62	0	1	0	1	0	62	0	0	0	410,365	07/21/2036
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2021	Paydown		676	676	647	654	0	21	0	21	0	676	0	0	0	460,235	03/01/2027
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2021	Paydown		1,493	1,493	1,447	1,458	0	35	0	35	0	1,493	0	0	0	1,983,182	02/16/2027
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2021	Paydown		78	78	77	77	0	1	0	1	0	78	0	0	0	393,063	12/03/2025
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2021	Paydown		72	72	71	71	0	1	0	1	0	72	0	0	0	238,981	04/03/2028
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2021	Paydown		73	73	71	71	0	2	0	2	0	73	0	0	0	995,854	12/30/2033
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2021	Paydown		227	227	220	222	0	5	0	5	0	227	0	0	0	344,696	07/12/2027
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		11/01/2021	Paydown		641	641	621	627	0	14	0	14	0	641	0	0	0	912,584	08/24/2027
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2021	Paydown		398	398	386	389	0	10	0	10	0	398	0	0	0	434,332	03/06/2023
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2021	Paydown		98	98	97	97	0	1	0	1	0	98	0	0	0	10,166	05/15/2033
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2021	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	151,828	05/15/2033
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2021	Paydown		207	207	200	202	0	5	0	5	0	207	0	0	0	278,214	12/01/2026
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2021	Paydown		188	188	186	186	0	2	0	2	0	188	0	0	0	184,050	12/31/2026
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2021	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	547,249	08/17/2027
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2021	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	256,816	12/17/2024
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2021	Paydown		47	47	45	46	0	1	0	1	0	47	0	0	0	0	09/30/2031
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2021	Paydown		1,371	1,371	1,394	1,372	0	(1)	0	(1)	0	1,371	0	0	0	199,574	02/27/2027
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		06/01/2021	Paydown		322	322	335	322	0	0	0	0	0	322	0	0	0	348,192	06/28/2027
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		06/01/2021	Paydown		211	211	216	211	0	0	0	0	0	211	0	0	0	102,375	06/21/2027
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		04/01/2021	Paydown		19	19	20	19	0	0	0	0	0	19	0	0	0	314,974	03/30/2023
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		04/01/2021	Paydown		145	145	151	145	0	0	0	0	0	145	0	0	0	416,850	07/06/2026
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		05/01/2021	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	13,807	05/28/2030
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		05/01/2021	Paydown		891	891	906	890	0	1	0	1	0	891	0	0	0	288,006	05/28/2030
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		05/01/2021	Paydown		106	106	110	106	0	0	0	0	0	106	0	0	0	205,688	12/03/2021
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		08/01/2021	Paydown		14	14	15	14	0	0	0	0	0	14	0	0	0	181,699	12/03/2021
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2021	Paydown		105	105	106	105	0	0	0	0	0	105	0	0	0	16,398	10/29/2026
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2021	Paydown		139	139	142	139	0	0	0	0	0	139	0	0	0	30,979	12/31/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2021	Paydown		65	65	66	65	0	0	0	0	0	65	0	0	0	775,776	12/31/2035
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		09/01/2021	Paydown		1,434	1,434	1,458	1,434	0	0	0	0	0	1,434	0	0	0	0	09/30/2022
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		11/01/2021	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	0	09/30/2022
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2021	Paydown		1,237	1,237	1,254	1,236	0	1	0	1	0	1,237	0	0	0	147,561	09/27/2028
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2021	Paydown		941	941	957	942	0	0	0	0	0	941	0	0	0	0	11/30/2022
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2021	Paydown		732	732	742	732	0	0	0	0	0	732	0	0	0	24,402	12/28/2021
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		04/01/2021	Paydown		313	313	317	313	0	0	0	0	0	313	0	0	0	50,488	12/28/2021
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		04/01/2021	Paydown		3,537	3,537	3,598	3,540	0	(2)	0	(2)	0	3,537	0	0	0	28,981	09/13/2035
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		09/01/2021	Paydown		108	108	110	108	0	0	0	0	0	108	0	0	0	19,085	03/30/2033
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2021	Paydown		1,820	1,820	1,851	1,822	0	(2)	0	(2)	0	1,820	0	0	0	32,900	07/21/2036
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2021	Paydown		1,688	1,688	1,716	1,689	0	(1)	0	(1)	0	1,688	0	0	0	27,356	12/30/2033
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2021	Paydown		2,634	2,634	2,670	2,633	0	1	0	1	0	2,634	0	0	0	0	09/30/2031
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2021	Paydown		548	548	554	548	0	0	0	0	0	548	0	0	0	768	10/10/2048
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2021	Paydown		123	123	125	123	0	0	0	0	0	123	0	0	0	2,089	09/30/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2021	Paydown		294	294	297	294	0	0	0	0	0	294	0	0	0	2,428	09/30/2022
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		09/01/2021	Paydown		5,736	5,736	5,834	5,739	0	(3)	0	(3)	0	5,736	0	0	0	2,909	09/30/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2021	Paydown		145	145	148	145	0	0	0	0	0	145	0	0	0	3,645	09/30/2022
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2021	Paydown		416	416	422	416	0	0	0	0	0	416	0	0	0	3,961	09/30/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2021	Paydown		61	61	62	61	0	0	0	0	0	61	0	0	0	4,104	09/30/2022
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		07/01/2021	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	15,360	12/28/2028
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2021	Paydown		337	337	339	337	0	0	0	0	0	337	0	0	0	5,738	09/30/2022
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2021	Paydown		14,197	14,197	14,030	14,123	0	75	0	75	0	14,197	0	0	0	6,963	09/30/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2021	Paydown		39	39	41	40	0	0	0	0	0	39	0	0	0	0	11/30/2022
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2021	Paydown		168	168	170	168	0	0	0	0	0	168	0	0	0	0	11/30/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2021	Paydown		803	803	840	812	0	(9)	0	(9)	0	803	0	0	0	8,962	09/30/2022
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2021	Paydown		78	78	79	78	0	0	0	0	0	78	0	0	0	7,016	12/31/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2021	Paydown		46	46	45	46	0	0	0	0	0	46	0	0	0	0	11/30/2022
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		11/01/2021	Paydown		93	93	83	90	0	2	0	2	0	93	0	0	0	47,369	02/10/2047
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2021	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	4,032	08/10/2022
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		07/01/2021	Paydown		101	101	101	101	0	0	0	0	0	101	0	0	0	15,109	05/15/2046
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2021	Paydown		30	30	28	29	0	1	0	1	0	30	0	0	0	54,468	11/12/2024
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		04/01/2021	Paydown		194	194	194	194	0	1	0	1	0	194	0	0	0	327,463	08/23/2024
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2021	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	163,830	08/23/2024
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2021	Paydown		231	231	224	226	0	5	0	5	0	231	0	0	0	7,407	12/25/2036
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2021	Paydown		1,019	1,019	1,056	1,035	0	(16)	0	(16)	0	1,019	0	0	0	3,030	07/15/2031
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2021	Paydown		87	87	91	89	0	(2)	0	(2)	0	87	0	0	0	7,281	08/15/2031
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2021	Paydown		114	114	117	115	0	(1)	0	(1)	0	114	0	0	0	39,218	03/08/2024
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2021	Paydown		20,184	20,184	20,700	20,412	0	(228)	0	(228)	0	20,184	0	0	0	9,680	09/30/2024
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2021	Paydown		29	29	30	30	0	0	0	0	0	29	0	0	0	124,458	10/10/2047
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2021	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	146,476	04/30/2024
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2021	Paydown		34	34	35	34	0	0	0	0	0	34	0	0	0	3,367,648	08/12/2026
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2021	Paydown		113	113	118	115	0	(1)	0	(1)	0	113	0	0	0	2,971	07/08/2021
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2021	Paydown		82	82	82	82	0	0	0	0	0	82	0	0	0	2,158	07/15/2042
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2021	Paydown		103	103	100	101	0	2	0	2	0	103	0	0	0	4,786	02/20/2044
36225C-4V-5	GNMA 2 POOL NO 080835 2.000% 02/20/34		12/01/2021	Paydown		64,530	64,530	67,569	66,909	0	(2,379)	0	(2,379)	0	64,530	0	0	0	11,924	05/15/2034
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		12/01/2021	Paydown		4,531	4,531	5,142	5,065	0	(534)	0	(534)	0	4,531	0	0	0	30,453	05/15/2034
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		08/01/2021	Paydown		81,387	81,387	91,442	90,469	0	(9,082)	0	(9,082)	0	81,387	0	0	0	7,349	02/20/2042
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED		11/30/2021	Citibank N.A.		80,000,000	80,000,000	80,000,000	80,000,000	0	0	0	0	0	80,000,000	0	0	0	7,285	03/20/2042
912803-AY-9	United States Treasury STRIP		11/15/2021	Maturity		130,000,000	130,000,000	36,684,500	123,206,802	0	6,793,198	0	6,793,198	0	130,000,000	0	0	0	83	10/20/2039
912810-EL-8	UNITED STATES TREASURY BOND		11/15/2021	Maturity		36,150,000	36,150,000	45,649,714	36,813,391	0	(663,391)	0	(663,391)	0	36,150,000	0	0	0	4	10/20/2039
912810-RB-6	UNITED STATES TREASURY TREASURY		12/01/2021	Goldman Sachs & Co		8,153,922	6,955,000	6,686,343	6,726,172	0	6,706	0	6,706	0	6,732,878	0	1,421,044	1,421,044	199	12/20/2039
912810-RG-5	UNITED STATES TREASURY TREASURY		12/01/2021	JP Morgan Securities, Inc		16,015,330	12,595,000	13,313,185	13,211,791	0	(16,653)	0	(16,653)	0	13,195,138	0	2,820,192	2,820,192	12	12/20/2039
912810-RP-5	UNITED STATES TREASURY TREASURY		02/25/2021	HSBC Securities (USA) Inc		36,710,000	32,000,000	44,175,132	43,907,681	0	(63,294)	0	(63,294)	0	43,844,387	0	(7,134,387)	(7,134,387)	112	03/20/2040
912810-RZ-3	UNITED STATES TREASURY TREASURY		03/10/2021	Merrill Lynch,Pierce,Fenner &		124,583,792	113,000,000	105,619,375	106,047,314	0	31,358	0	31,358	0	106,078,672	0	18,505,120	18,505,120	6	03/20/2040
912810-SA-7	UNITED STATES TREASURY TREASURY		03/10/2021	Barclays Capital Inc		72,904,539	63,010,000	62,001,402	62,061,153	0	4,748	0	4,748	0	62,065,902	0	10,838,637	10,838,637	243	06/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-SC-3	UNITED STATES TREASURY TREASURY		03/10/2021	Royal Bank of Scotland		59,265,625	50,000,000	50,832,031	50,785,646	0	(3,761)	0	(3,761)	0	50,781,886	0	8,483,739	8,483,739	13	06/20/2040
912810-SF-6	UNITED STATES TREASURY TREASURY		06/30/2021	Various		132,744,139	111,450,000	130,564,227	130,554,702	0	(171,143)	0	(171,143)	0	130,383,559	0	2,360,580	2,360,580	338	10/20/2040
912810-SH-2	UNITED STATES TREASURY TREASURY		03/09/2021	Morgan Stanley & Co, Inc		73,534	65,000	74,029	73,749	0	(42)	0	(42)	0	73,707	0	(173)	(173)	17	10/20/2040
912810-SK-5	UNITED STATES TREASURY TREASURY		03/12/2021	Various		483,524,022	470,110,000	505,689,688	504,909,449	0	(156,811)	0	(156,811)	0	504,768,031	0	(21,244,009)	(21,244,009)	11,292	10/20/2041
912828-6C-9	UNITED STATES TREASURY TREASURY		11/12/2021	Royal Bank of Scotland		195,868,787	194,690,000	198,287,255	196,561,889	0	(1,455,628)	0	(1,455,628)	0	195,106,261	0	762,526	762,526	15	07/15/2023
912828-7G-9	UNITED STATES TREASURY TREASURY		05/06/2021	Various		140,114,865	140,000,000	139,958,593	139,986,838	0	4,649	0	4,649	0	139,991,487	0	123,378	123,378	73	02/15/2023
912828-7G-9	UNITED STATES TREASURY TREASURY		07/31/2021	Maturity		68,000,000	68,000,000	67,972,423	67,991,200	0	8,800	0	8,800	0	68,000,000	0	0	0	10	06/15/2023
912828-C5-7	UNITED STATES TREASURY TREASURY		03/31/2021	Maturity		28,350,000	28,350,000	28,881,602	28,370,796	0	(20,796)	0	(20,796)	0	28,350,000	0	0	0	70	06/15/2023
912828-TY-6	UNITED STATES TREASURY TREASURY		11/12/2021	Various		46,851,875	46,000,000	46,239,531	46,163,420	0	(53,004)	0	(53,004)	0	46,110,416	0	741,459	741,459	3	05/15/2023
912828-YH-7	UNITED STATES TREASURY TREASURY		07/29/2021	JP Morgan Securities, Inc		51,734,375	50,000,000	50,167,969	50,136,687	0	(20,540)	0	(20,540)	0	50,116,148	0	1,618,227	1,618,227	7	04/15/2023
912828-Z2-9	UNITED STATES TREASURY TREASURY		07/29/2021	JP Morgan Securities, Inc		102,003,906	100,000,000	100,171,875	100,119,942	0	(33,773)	0	(33,773)	0	100,086,169	0	1,917,737	1,917,737	2	03/15/2023
912828-Z9-4	UNITED STATES TREASURY TREASURY		03/10/2021	Deutsche Bank Securities Inc		503,418	500,000	516,016	514,743	0	(289)	0	(289)	0	514,454	0	(11,036)	(11,036)	3	08/15/2023
91282C-AE-1	US TREASURY NOTE TREASURY		03/10/2021	Bank Of Montreal-Montreal		65,490,000	70,800,000	69,837,563	69,853,795	0	17,909	0	17,909	0	69,871,704	0	(4,381,704)	(4,381,704)	206	07/15/2023
912833-LD-0	UNITED STATES TREASURY STRIP		05/15/2021	Various		12,500,000	12,500,000	5,351,300	12,261,916	0	238,084	0	238,084	0	12,500,000	0	0	0	0	04/15/2023
912834-PM-4	UNITED STATES TREASURY STRIP		02/25/2021	Citigroup Capital Markets Inc		19,116,186	34,500,000	23,451,550	23,631,846	0	55,539	0	55,539	0	23,687,386	0	(4,571,200)	(4,571,200)	14	09/15/2023
918408-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL		12/25/2021	Redemption 100.0000		289,010	289,010	289,010	289,010	0	0	0	0	0	289,010	0	0	0	155	10/15/2023
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		12/01/2021	Paydown		226,386	226,386	156,066	210,998	0	15,388	0	15,388	0	226,386	0	0	0	0	11/15/2023
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		11/01/2021	Paydown		6,759	6,759	6,488	6,692	0	67	0	67	0	6,759	0	0	0	105	06/15/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		11/01/2021	Paydown		60,381	60,381	54,212	59,541	0	840	0	840	0	60,381	0	0	0	3	01/15/2024
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2021	Paydown		11,806	11,806	10,061	11,536	0	269	0	269	0	11,806	0	0	0	40	07/15/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		11/01/2021	Paydown		63,619	63,619	52,305	61,568	0	2,051	0	2,051	0	63,619	0	0	0	0	07/15/2023
0599999. Subtotal - Bonds - U.S. Governments						1,917,969,485	1,857,976,099	1,819,516,288	1,901,334,008	0	4,369,188	0	4,369,188	0	1,905,718,595	0	12,250,890	12,250,890	124,281,604	XXX
013051-DS-3	PROVINCE OF ALBERTA DISCOUNT NOTE		11/17/2021	Various		988,376	918,440	940,207	959,273	0	(1,240)	0	(1,240)	(24,792)	974,738	41,497	13,638	55,135	40	09/15/2023
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN		05/10/2021	Various		755,372	612,929	687,127	711,237	0	(373)	0	(373)	(28,800)	716,052	33,988	39,320	73,308	119	07/15/2023
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign		09/29/2021	Scotia Capital Inc		437,932	437,346	493,095	514,267	0	(1,339)	0	(1,339)	(21,963)	524,482	33,516	(86,550)	(53,034)	30	10/15/2023
135087-XW-9	CANADIAN GOVERNMENT GOVT FOREIGN		10/12/2021	Various		695,350	476,318	749,317	756,039	0	(11,721)	0	(11,721)	(7,811)	752,663	16,157	(57,313)	(41,156)	1	04/15/2024
13509P-HM-8	CANADIAN HOUSING TRUST DISCOUNT NOTE		08/09/2021	Various		409,336	407,651	396,936	416,389	0	(1,128)	0	(1,128)	(20,638)	431,302	36,678	(21,966)	14,712	2	04/15/2024
448810-AC-5	HYDRO ONE INC CORP FOREIGN		12/15/2021	DESJARDINS		425,820	311,715	352,343	331,719	0	(1,353)	0	(1,353)	8,766	328,026	(11,106)	97,794	86,688	9	12/15/2023
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN	A	02/01/2021	Various		35,550,000	35,550,000	38,637,592	35,564,859	0	(14,859)	0	(14,859)	0	35,550,000	0	0	0	16	09/15/2023
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	A	10/15/2021	Various		10,843,000	10,843,000	13,428,919	11,017,167	0	(174,167)	0	(174,167)	0	10,843,000	0	0	0	3	10/15/2023
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	A	10/12/2021	LOTUSIL		1,720,897	1,594,000	1,729,403	1,613,723	0	(8,073)	0	(8,073)	0	1,605,649	0	115,248	115,248	13	11/15/2023
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN	A	05/11/2021	Tender (Corp Action)		2,940,630	3,000,000	3,050,000	3,004,214	0	(3,011)	0	(3,011)	0	2,911,203	0	(60,573)	(60,573)	0	12/15/2024
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	05/01/2021	Various		10,162,000	10,162,000	10,975,517	10,186,106	0	(24,106)	0	(24,106)	0	10,162,000	0	0	0	2	01/15/2024
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	10/12/2021	LOTUSIL		778,964	750,000	853,680	761,268	0	(6,920)	0	(6,920)	0	754,348	0	24,616	24,616	2	09/15/2024
68321Z-AD-3	ONTARIO POWER GENERATION Corp Foreign		06/28/2021	Scotia Capital Inc		51,326	48,632	45,560	47,096	0	0	0	0	(1,536)	48,632	3,072	2,694	5,766	5	06/15/2024
68321Z-AG-6	ONTARIO POWER GENERATION Corp Foreign		07/06/2021	Various		241,984	225,623	198,272	219,780	0	0	0	0	(21,508)	225,623	27,351	16,361	43,712	1	05/15/2024
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		12/01/2021	RBC Dominion Securities Inc		267,559	235,322	248,547	258,909	0	(660)	0	(660)	(11,599)	258,047	11,396	9,512	20,908	1	06/15/2024
68323A-CC-6	ONTARIO (PROVINCE OF) DISCOUNT NOTE		11/17/2021	Scotia Capital Inc		965,541	873,397	858,495	902,342	0	(889)	0	(889)	(47,815)	911,816	58,178	53,725	111,903	24	07/15/2025
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE		11/17/2021	DESJARDINS		598,200	591,528	580,808	604,840	0	(459)	0	(459)	(24,845)	611,340	31,803	(13,140)	18,663	2	04/15/2024
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN	A	02/15/2021	Various		16,921,000	16,921,000	19,017,638	16,940,084	0	(19,084)	0	(19,084)	0	16,921,000	0	0	0	0	07/15/2024
803854-KA-5	SASKATCHEWAN PROV CDA GOVT FOREIGN		11/17/2021	Wood Gundy Inc		162,251	166,739	151,997	154,860	0	223	0	223	(2,252)	156,879	4,047	5,372	9,419	1	09/15/2024
00388W-AD-3	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	06/22/2021	Maturity		4,675,000	4,675,000	4,659,105	4,673,288	0	1,712	0	1,712	0	4,675,000	0	0	0	4	05/15/2024
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN	D	05/24/2021	Various		4,283,723	4,552,000	4,571,534	4,564,154	0	284	0	284	0	4,564,439	0	(280,716)	(280,716)	1	05/15/2024
085209-AG-9	Government of Bermuda GOVT FOREIGN	D	03/11/2021	Jefferies & Co, Inc		3,086,200	3,120,000	3,241,150	3,239,845	0	(2,327)	0	(2,327)	0	3,237,519	0	(151,319)	(151,319)	1	07/15/2022
085209-AH-7	Government of Bermuda GOVT FOREIGN	D	03/17/2021	Various		10,156,400	10,540,000	10,671,499	10,670,213	0	(470)	0	(470)	0	10,669,743	0	(513,343)	(513,343)	12	04/15/2024
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN	D	02/16/2021	Redemption 100.0000		200,000	200,000	202,400	201,065	0	(1,065)	0	(1,065)	0	200,000	0	0	0	2	06/15/2024
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN	D	12/01/2021	Various		7,498,283	6,795,000	6,840,900	6,837,960	0	(955)	0	(955)	0	6,837,006	0	661,277	661,277	5	08/15/2024
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	05/21/2021	BPN Paribas Securities		3,661,520	2,474,000	3,927,475	3,812,265	0	(33,900)	0	(33,900)	0	3,778,365	0	(116,845)	(116,845)	91	11/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	05/21/2021	Jefferies & Co, Inc		518,000	500,000	531,750	529,853	0	(281)	0	(281)	0	529,572	0	(11,572)	(11,572)	27	05/15/2025
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	06/03/2021	Jefferies & Co, Inc		20,998,000	19,800,000	20,182,200	20,067,595	0	(16,676)	0	(16,676)	0	20,050,919	0	947,081	947,081	2	09/15/2024
200447-AB-6	COMISION FED DE ELECTRIC CORP FOREIGN	D	05/26/2021	Maturity		9,000,000	9,000,000	9,218,400	9,034,097	0	(34,097)	0	(34,097)	0	9,000,000	0	0	0	9	08/15/2024
21987B-AP-3	CODELCO INC GOVT FOREIGN	D	11/03/2021	Various		5,076,000	5,076,000	5,100,855	5,082,986	0	(6,986)	0	(6,986)	0	5,076,000	0	0	0	3	10/15/2025
21987B-BC-1	CODELCO INC GOVT FOREIGN	D	03/09/2021	BBVA		541,250	500,000	564,500	564,136	0	(1,145)	0	(1,145)	0	562,992	0	(21,742)	(21,742)	17	06/15/2025
445545-AE-6	REPUBLIC OF HUNGARY GOVT FOREIGN	D	03/29/2021	Maturity		10,000,000	10,000,000	10,687,500	10,068,729	0	(68,729)	0	(68,729)	0	10,000,000	0	0	0	13	06/15/2025
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE	D	12/03/2021	Deutsche Bank AG-London-Client		1,204,750	1,250,000	1,285,463	1,284,847	0	(639)	0	(639)	0	1,284,208	0	(79,458)	(79,458)	7	08/15/2025
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	05/05/2021	Maturity		4,000,000	4,000,000	4,190,000	4,013,290	0	(13,290)	0	(13,290)	0	4,000,000	0	0	0	8	06/15/2025
455780-BX-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/02/2021	Barclays Bank PLC-Lond Brk/Dlr		5,098,500	4,500,000	4,753,125	4,676,656	0	(11,364)	0	(11,364)	0	4,665,292	0	433,208	433,208	1	11/15/2025
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	03/17/2021	Jefferies & Co, Inc		2,190,000	2,000,000	2,066,000	2,047,613	0	(1,420)	0	(1,420)	0	2,046,193	0	143,807	143,807	9	07/15/2025
455780-CD-6	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/01/2021	Morgan Stanley & Co, Inc		6,540,000	6,000,000	5,967,000	5,975,850	0	1,179	0	1,179	0	5,977,029	0	562,971	562,971	2	08/15/2025
500630-CH-9	KOREA DEVELOPMENT BANK GOVT FOREIGN	D	01/13/2021	Various		10,000,000	10,000,000	10,090,370	10,000,556	0	(556)	0	(556)	0	10,000,000	0	0	0	2	04/15/2026
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	D	12/03/2021	HSBC Securities (USA) Inc		4,302,496	3,200,000	3,190,144	3,191,330	0	266	0	266	0	3,191,596	0	1,110,900	1,110,900	0	02/15/2030
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	03/09/2021	Maturity		12,500,000	12,500,000	14,575,000	12,584,242	0	(84,242)	0	(84,242)	0	12,500,000	0	0	0	57	01/15/2029
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN	D	12/31/2021	Redemption 100.0000		52,481	52,481	57,532	55,550	0	(3,069)	0	(3,069)	0	52,481	0	0	0	74	04/15/2029
71568Q-AA-5	PERUSAHAAN LISTRIK NEGARA PT CORP FOREIG	D	11/22/2021	Maturity		3,750,000	3,750,000	3,918,750	3,800,077	0	(50,077)	0	(50,077)	0	3,750,000	0	0	0	0	11/15/2027
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN	D	01/15/2021	Maturity		603,000	603,000	607,396	603,003	0	(3)	0	(3)	0	603,000	0	0	0	4	01/15/2029
718286-CL-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/26/2021	Citigroup Capital Markets Inc		4,922,255	5,330,000	5,326,635	5,326,606	0	(5)	0	(5)	0	5,326,602	0	(404,347)	(404,347)	174	02/15/2029
74727P-AL-5	STATE OF QATAR GOVT FOREIGN	D	12/01/2021	Morgan Stanley United Kingdom		6,403,455	4,365,000	5,701,781	5,575,245	0	(39,072)	0	(39,072)	0	5,536,173	0	867,282	867,282	3	02/15/2029
74727P-AP-6	STATE OF QATAR GOVT FOREIGN	D	06/29/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2	03/15/2029
74727P-AT-8	STATE OF QATAR GOVT FOREIGN	D	06/02/2021	Maturity		7,000,000	7,000,000	6,938,700	6,994,397	0	5,603	0	5,603	0	7,000,000	0	0	0	17	03/15/2029
760942-BB-7	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	06/01/2021	Citigroup Capital Markets Inc		11,485,000	10,000,000	10,809,000	10,539,448	0	(39,433)	0	(39,433)	0	10,500,015	0	984,985	984,985	6	02/15/2028
77586R-AA-8	ROMANIA GOVT FOREIGN 6.750% 02/07/22	D	06/02/2021	Various		10,423,500	10,000,000	10,945,000	10,322,243	0	(123,354)	0	(123,354)	0	10,198,889	0	224,611	224,611	46	07/15/2029
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	09/30/2021	Various		885,292	885,292	494,692	707,302	0	177,990	0	177,990	0	885,292	0	0	0	3	08/15/2029
80413T-AA-7	Saudi Arabia GOVT FOREIGN	D	10/26/2021	Maturity		16,350,000	16,350,000	16,147,155	16,314,301	0	35,699	0	35,699	0	16,350,000	0	0	0	0	02/15/2029
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	D	04/21/2021	Maturity		16,300,000	16,300,000	18,766,620	16,424,984	0	(124,984)	0	(124,984)	0	16,300,000	0	0	0	5	03/15/2029
85771P-AL-6	EQUINOR ASA CORP FOREIGN	D	06/02/2021	MILLENIUM ADVISORS, LLC		375,494	330,000	341,952	340,414	0	(122)	0	(122)	0	340,291	0	35,203	35,203	1	03/15/2029
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN	D	02/03/2021	Various		43,389,500	44,275,000	45,513,850	45,303,794	0	(2,387)	0	(2,387)	0	45,301,407	0	(1,911,907)	(1,911,907)	0	
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN	D	03/30/2021	Maturity		400,000	400,000	439,600	401,581	0	(1,581)	0	(1,581)	0	400,000	0	0	0	7	04/15/2029
G8449V-AB-2	STATE GRID OVERSEAS INVESTMENT CORP FORE	D	10/12/2021	LOTUSIL		3,114,591	3,000,000	2,971,950	2,990,472	0	3,007	0	3,007	0	2,993,479	0	121,112	121,112	1	06/15/2029
J2661G-2D-1	JAPAN GOVERNMENT GOVT FOREIGN	B	03/22/2021	Maturity		185,866,765	185,866,765	194,044,848	196,618,642	0	(896,052)	0	(896,052)	(14,524,167)	185,866,765	4,668,341	0	4,668,341	12	06/15/2029
J2661G-5E-6	JAPAN GOVERNMENT GOVT FOREIGN	B	06/21/2021	Maturity		99,823,042	99,823,042	105,839,874	107,597,999	0	(977,355)	0	(977,355)	(7,948,235)	99,823,042	1,150,633	0	1,150,633	228	07/15/2029
P3143N-AN-4	CODELCO INC GOVT FOREIGN	D	11/03/2021	Maturity		1,000,000	1,000,000	1,029,400	1,004,238	0	(4,238)	0	(4,238)	0	1,000,000	0	0	0	1	07/15/2029
X5048H-DW-6	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	03/09/2021	Maturity		10,350,000	10,350,000	12,228,600	10,430,865	0	(80,865)	0	(80,865)	0	10,350,000	0	0	0	2	05/15/2029
X7327K-BU-3	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	10/12/2021	LOTUSIL		3,056,548	3,000,000	3,589,470	3,105,758	0	(76,082)	0	(76,082)	0	3,029,676	0	26,872	26,872	1	09/15/2029
Y1670Y-AF-2	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN	D	03/14/2021	Maturity		5,000,000	5,000,000	4,990,250	4,998,638	0	1,362	0	1,362	0	5,000,000	0	0	0	2	06/15/2029
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/01/2021	Jefferies & Co, Inc		10,763,500	9,500,000	10,070,000	9,897,403	0	(25,421)	0	(25,421)	0	9,871,981	0	891,519	891,519	102	09/15/2028
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN	D	02/11/2021	Various		4,410,000	4,410,000	4,776,387	4,415,419	0	(5,419)	0	(5,419)	0	4,410,000	0	0	0	266	02/15/2029
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN	D	09/08/2021	Various		7,814,000	7,814,000	8,667,767	7,899,261	0	(85,261)	0	(85,261)	0	7,814,000	0	0	0	15	06/15/2039
Y7996P-AH-1	SINGTEL GROUP TREASURY P CORP FOREIGN	D	10/12/2021	LOTUSIL		1,068,555	1,000,000	998,250	999,138	0	109	0	109	0	999,247	0	69,308	69,308	0	06/15/2039
1099999. Subtotal - Bonds - All Other Governments						665,052,638	655,212,220	695,127,282	680,751,520	0	(2,854,870)	0	(2,854,870)	(22,677,195)	661,235,013	6,105,551	3,727,625	9,833,176	1,516	XXX
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT ABS		11/26/2021	Paydown		353,110	353,110	350,834	351,819	0	1,291	0	1,291	0	353,110	0	0	0	37	08/15/2039
30291#-AA-9	State of Maine Credit Tenant Lease		12/15/2021	Redemption 100.0000		94,742	94,742	94,742	94,742	0	0	0	0	0	94,742	0	0	0	0	08/15/2039
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN		10/29/2021	Call 100.0000		4,050,000	4,050,000	4,050,000	4,050,000	0	0	0	0	0	4,050,000	0	0	0	87	09/15/2039
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN		10/12/2021	LOTUSIL		7,618,128	7,065,000	7,065,000	7,065,000	0	0	0	0	0	7,065,000	0	553,128	553,128	4	09/15/2039
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN		12/13/2021	Market Axess		4,110,960	3,000,000	3,770,640	3,571,912	0	(28,004)	0	(28,004)	0	3,543,908	0	567,052	567,052	5,024	09/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59455#-AA-0	Michigan CTL Pass-Thru TR CTL		12/15/2021	Redemption 100.0000		180,196	180,196	180,196	180,196	0	0	0	0	0	180,196	0	0	0	191	09/15/2039
594712-VD-0	MICHIGAN ST UNIV REV CORPORATE MUNI		03/11/2021	Key Capital Markets		4,618,440	4,000,000	4,099,360	4,083,346	0	(1,781)	0	(1,781)	0	4,081,565	0	536,875	536,875	8	09/15/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN		06/01/2021	Goldman Sachs & Co		1,052,483	750,000	1,006,658	959,014	0	(3,910)	0	(3,910)	0	955,105	0	97,378	97,378	24	09/15/2039
882723-E4-7	TEXAS STATE OF CORPORATE MUNI		03/11/2021	Barclays Capital Inc		6,162,972	5,525,000	5,633,957	5,602,236	0	(3,406)	0	(3,406)	0	5,598,829	0	564,143	564,143	2	09/15/2039
882723-TA-7	TEXAS STATE OF CORPORATE MUNI		03/16/2021	Southwest Securities Inc.		221,160	200,000	204,109	202,766	0	(142)	0	(142)	0	202,624	0	18,536	18,536	1,795	03/15/2040
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F		07/01/2021	Various		3,790,000	3,790,000	3,790,000	3,790,000	0	0	0	0	0	3,790,000	0	0	0	3,018	11/15/2040
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						32,252,191	29,008,048	30,245,496	29,951,031	0	(35,952)	0	(35,952)	0	29,915,079	0	2,337,112	2,337,112	10,190	XXX
014393-YM-8	ALDINE TX CORPORATE MUNI		03/19/2021	Various		14,348,999	12,450,000	12,857,754	12,778,976	0	(9,242)	0	(9,242)	0	12,769,734	0	1,579,265	1,579,265	5,444	04/20/2040
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2021	Redemption 100.0000		1,245,501	1,245,501	1,245,501	1,245,501	0	0	0	0	0	1,245,501	0	0	0	4	09/15/2029
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2021	Various		154,570	154,570	154,570	154,570	0	0	0	0	0	154,570	0	0	0	20	09/15/2028
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE		05/14/2021	Call 100.0000		20,000	20,000	27,381	26,048	0	(170)	0	(170)	0	25,878	0	(5,878)	(5,878)	277	01/15/2029
228130-FU-9	CROWLEY TEX INDPT SCH DIST CORPORATE MUN		03/15/2021	BOK FINANCIAL SECURITIES		10,620,000	9,000,000	9,186,339	9,154,148	0	(3,825)	0	(3,825)	0	9,150,323	0	1,469,677	1,469,677	10	04/15/2029
487694-NG-2	KELLER TEX INDPT SCH DIST CORPORATE MUNI		03/16/2021	Southwest Securities Inc.		3,408,389	3,025,000	3,225,860	3,121,544	0	(4,144)	0	(4,144)	0	3,117,401	0	290,988	290,988	1	04/15/2029
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI		03/18/2021	Southwest Securities Inc.		3,278,730	3,000,000	3,042,250	3,028,046	0	(1,694)	0	(1,694)	0	3,026,352	0	252,378	252,378	14	05/15/2029
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		11/01/2021	Redemption 100.0000		219,737	219,737	153,740	173,329	0	46,408	0	46,408	0	219,737	0	0	0	5	03/15/2029
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		11/01/2021	Various		275,000	275,000	275,198	275,165	0	(165)	0	(165)	0	275,000	0	0	0	1	01/15/2029
98816P-BW-1	YSLETA TEX INDPT SCH DIST CORPORATE MUNI		03/15/2021	Southwest Securities Inc.		2,284,620	2,000,000	2,040,755	2,030,991	0	(1,051)	0	(1,051)	0	2,029,940	0	254,680	254,680	2	06/15/2029
16765#-AA-5	City of Chicago		12/31/2021	Various		0	0	0	0	0	0	0	0	0	(165,500)	0	165,500	165,500	0	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						35,855,546	31,389,808	32,209,348	31,988,318	0	26,117	0	26,117	0	31,848,936	0	4,006,610	4,006,610	5,778	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE		09/15/2021	Redemption 100.0000		975,000	975,000	983,077	979,239	0	(4,239)	0	(4,239)	0	975,000	0	0	0	12	07/15/2029
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		03/22/2021	Raymond James & Associates Inc		7,472,783	4,835,000	7,272,565	7,058,157	0	(12,213)	0	(12,213)	0	7,045,945	0	426,838	426,838	2	01/15/2029
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		03/31/2021	Call 100.0000		380,000	380,000	449,924	430,787	0	(2,362)	0	(2,362)	0	428,425	0	(48,425)	(48,425)	2	01/15/2029
16557H-EA-9	CHESTER COUNTY HOSPITAL PA CORPORATE MUN		03/11/2021	Citigroup Capital Markets Inc		5,724,000	5,000,000	5,178,971	5,142,530	0	(3,723)	0	(3,723)	0	5,138,806	0	585,194	585,194	0	02/15/2029
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		10/12/2021	LOTUSIL		1,161,109	1,000,000	1,110,190	1,081,046	0	(11,873)	0	(11,873)	0	1,069,174	0	91,935	91,935	8	02/15/2029
231266-FD-4	CURATORS OF THE UNIV OF MISSOU CORP MUNI		03/18/2021	Market Axess		292,734	225,000	291,996	273,275	0	(819)	0	(819)	0	272,456	0	20,278	20,278	2	02/15/2029
25477G-TF-2	DISTRICT COLUMBIA INCOME TAX R CORPORATE		03/11/2021	JP Morgan Securities, Inc		6,218,100	5,250,000	6,239,205	6,198,326	0	(19,139)	0	(19,139)	0	6,179,187	0	38,913	38,913	5	02/15/2029
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI		03/16/2021	Oppenheimer & Co. Inc.		4,353,120	4,000,000	3,986,786	3,987,743	0	(34)	0	(34)	0	3,987,708	0	365,412	365,412	3	03/15/2029
303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE MUNI		06/24/2021	Various		19,473,888	16,800,000	17,168,162	17,099,427	0	(17,497)	0	(17,497)	0	17,081,930	0	2,391,958	2,391,958	2	01/15/2029
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2021	Paydown		28	28	29	28	0	0	0	0	0	28	0	0	0	0	04/15/2029
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2021	Paydown		13	13	14	14	0	0	0	0	0	13	0	0	0	16	06/15/2029
3128JM-FV-4	FHLMC POOL NO 1B2079 2.115% 01/01/35		12/01/2021	Paydown		30,268	30,268	32,400	32,107	0	(1,839)	0	(1,839)	0	30,268	0	0	0	23	02/15/2029
3128JN-TL-9	FHLMC POOL NO 1B3354 2.075% 04/01/37		12/01/2021	Paydown		4,382	4,382	4,725	4,695	0	(313)	0	(313)	0	4,382	0	0	0	2	03/15/2029
3128JR-M3-7	FHLMC POOL NO 847578 2.362% 10/01/35		12/01/2021	Paydown		72,989	72,989	77,030	76,461	0	(3,473)	0	(3,473)	0	72,989	0	0	0	6	08/15/2029
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2021	Paydown		7,556	7,556	7,419	7,433	0	123	0	123	0	7,556	0	0	0	2	07/15/2029
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2021	Paydown		719,854	719,854	711,868	712,624	0	7,230	0	7,230	0	719,854	0	0	0	2	04/15/2029
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2021	Paydown		25,807	25,807	25,521	25,546	0	262	0	262	0	25,807	0	0	0	2	01/15/2030
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2021	Paydown		12,650	12,650	12,660	12,660	0	(11)	0	(11)	0	12,650	0	0	0	13	05/15/2029
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2021	Paydown		132,247	132,247	130,770	130,950	0	1,297	0	1,297	0	132,247	0	0	0	1	12/15/2029
3128LO-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		12/01/2021	Paydown		8,737	8,737	9,661	9,521	0	(784)	0	(784)	0	8,737	0	0	0	1	06/15/2029
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2021	Paydown		114,088	114,088	116,140	115,826	0	(1,738)	0	(1,738)	0	114,088	0	0	0	2	07/15/2029
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2021	Paydown		986,373	986,373	966,645	969,284	0	17,089	0	17,089	0	986,373	0	0	0	24	07/15/2029
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2021	Paydown		103,651	103,651	101,732	101,936	0	1,715	0	1,715	0	103,651	0	0	0	108	09/15/2029
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		12/01/2021	Paydown		125,962	125,962	134,819	133,799	0	(7,836)	0	(7,836)	0	125,962	0	0	0	3	05/15/2030
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2021	Paydown		19,354	19,354	18,743	18,808	0	546	0	546	0	19,354	0	0	0	3	08/15/2029
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2021	Paydown		368,884	368,884	364,791	365,180	0	3,703	0	3,703	0	368,884	0	0	0	3	10/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		06/01/2021	Paydown		15,901	15,901	17,186	16,000	0	(98)	0	(98)	0	15,901	0	0	0	9	12/15/2029
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		07/01/2021	Maturity		880	880	951	886	0	(5)	0	(5)	0	880	0	0	0	43	09/15/2029
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2021	Paydown		880,074	880,074	911,393	907,872	0	(27,797)	0	(27,797)	0	880,074	0	0	0	17	12/15/2029
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		12/01/2021	Paydown		47,541	47,541	49,610	49,348	0	(1,807)	0	(1,807)	0	47,541	0	0	0	4	02/15/2030
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2021	Paydown		108,250	108,250	106,152	106,306	0	1,944	0	1,944	0	108,250	0	0	0	1	11/15/2029
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		12/01/2021	Paydown		18,171	18,171	18,962	18,876	0	(705)	0	(705)	0	18,171	0	0	0	9	04/15/2030
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		12/01/2021	Paydown		29,623	29,623	30,912	30,768	0	(1,145)	0	(1,145)	0	29,623	0	0	0	8	01/15/2030
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		12/01/2021	Paydown		1,878,656	1,878,656	2,004,321	1,990,971	0	(112,315)	0	(112,315)	0	1,878,656	0	0	0	2	07/15/2023
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2021	Paydown		1,330,981	1,330,981	1,371,698	1,366,951	0	(35,970)	0	(35,970)	0	1,330,981	0	0	0	1	06/15/2029
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		12/01/2021	Paydown		713,695	713,695	737,447	734,926	0	(21,231)	0	(21,231)	0	713,695	0	0	0	2	03/15/2029
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/01/2021	Paydown		525,970	525,970	524,983	525,006	0	963	0	963	0	525,970	0	0	0	42	08/15/2022
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		12/01/2021	Paydown		660,694	660,694	671,946	670,659	0	(9,965)	0	(9,965)	0	660,694	0	0	0	7	07/15/2021
3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43		12/01/2021	Paydown		441,604	441,604	462,304	460,655	0	(19,052)	0	(19,052)	0	441,604	0	0	0	5	10/15/2021
3128MJ-2S-8	FHLMC POOL NO G08784 3.500% 10/01/47		12/01/2021	Paydown		2,347,749	2,347,749	2,434,323	2,432,583	0	(84,834)	0	(84,834)	0	2,347,749	0	0	0	0	05/15/2021
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2021	Paydown		11,959	11,959	11,226	11,334	0	625	0	625	0	11,959	0	0	0	3	06/15/2021
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2021	Paydown		1,040,057	1,040,057	1,019,337	1,022,235	0	17,822	0	17,822	0	1,040,057	0	0	0	0	11/15/2021
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2021	Paydown		399,100	399,100	391,118	392,137	0	6,963	0	6,963	0	399,100	0	0	0	24	01/15/2022
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2021	Paydown		174,591	174,591	168,112	168,864	0	5,727	0	5,727	0	174,591	0	0	0	2	06/15/2021
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		12/01/2021	Paydown		135,509	135,509	140,992	140,424	0	(4,915)	0	(4,915)	0	135,509	0	0	0	0	08/15/2021
3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45		12/01/2021	Paydown		1,744,546	1,744,546	1,820,189	1,817,090	0	(72,544)	0	(72,544)	0	1,744,546	0	0	0	4	09/15/2022
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		12/01/2021	Paydown		991,523	991,523	1,043,947	1,042,077	0	(50,555)	0	(50,555)	0	991,523	0	0	0	5	03/15/2022
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		12/01/2021	Paydown		19,164,175	19,164,175	19,278,094	19,272,123	0	(107,948)	0	(107,948)	0	19,164,175	0	0	0	3	04/15/2022
3128MJ-YM-6	FHLMC POOL NO G08715 3.000% 08/01/46		07/15/2021	Nomura Securities Intl		3,945,846	3,715,377	3,848,898	3,842,414	0	1,602	0	1,602	0	3,844,015	0	101,831	101,831	47	01/15/2022
3128MJ-YM-6	FHLMC POOL NO G08715 3.000% 08/01/46		07/01/2021	Paydown		1,609,072	1,609,072	1,666,898	1,664,090	0	(55,018)	0	(55,018)	0	1,609,072	0	0	0	2	12/15/2021
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		12/01/2021	Paydown		1,883,574	1,883,574	1,955,386	1,951,819	0	(68,245)	0	(68,245)	0	1,883,574	0	0	0	51	03/15/2022
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		12/01/2021	Paydown		2,346,584	2,346,584	2,430,547	2,426,453	0	(79,869)	0	(79,869)	0	2,346,584	0	0	0	41	06/15/2022
3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46		12/01/2021	Paydown		1,204,670	1,204,670	1,200,152	1,200,303	0	4,366	0	4,366	0	1,204,670	0	0	0	30	04/15/2022
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47		12/01/2021	Paydown		1,362,392	1,362,392	1,363,964	1,363,837	0	(1,445)	0	(1,445)	0	1,362,392	0	0	0	4	04/15/2022
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47		12/01/2021	Paydown		5,697,609	5,697,609	5,714,078	5,713,131	0	(15,522)	0	(15,522)	0	5,697,609	0	0	0	87	06/15/2022
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		04/01/2021	Paydown		3,500	3,500	3,474	3,492	0	8	0	8	0	3,500	0	0	0	3	10/15/2022
3128NC-BT-0	FHLMC POOL NO 1G0050 2.073% 02/01/35		12/01/2021	Paydown		5,263	5,263	5,634	5,581	0	(318)	0	(318)	0	5,263	0	0	0	81	07/15/2022
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		02/01/2021	Paydown		7,469	7,469	8,053	7,480	0	(11)	0	(11)	0	7,469	0	0	0	72	06/15/2022
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		03/01/2021	Maturity		1,034	1,034	1,115	1,035	0	(1)	0	(1)	0	1,034	0	0	0	108	08/15/2022
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		12/01/2021	Paydown		47,180	47,180	50,962	48,027	0	(847)	0	(847)	0	47,180	0	0	0	21	12/15/2022
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		12/01/2021	Paydown		27,907	27,907	30,064	28,531	0	(624)	0	(624)	0	27,907	0	0	0	5	11/15/2022
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		12/01/2021	Paydown		18,142	18,142	19,545	18,576	0	(434)	0	(434)	0	18,142	0	0	0	11	04/15/2022
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2021	Paydown		153,651	153,651	165,529	157,104	0	(3,453)	0	(3,453)	0	153,651	0	0	0	266	06/15/2022
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2021	Paydown		114,652	114,652	123,516	117,281	0	(2,628)	0	(2,628)	0	114,652	0	0	0	6	07/15/2022
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2021	Paydown		109,190	109,190	116,279	112,229	0	(3,040)	0	(3,040)	0	109,190	0	0	0	18	08/15/2022
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2021	Paydown		105,385	105,385	112,228	108,553	0	(3,168)	0	(3,168)	0	105,385	0	0	0	2	10/15/2022
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2021	Paydown		270,604	270,604	288,175	278,476	0	(7,872)	0	(7,872)	0	270,604	0	0	0	1	11/15/2022
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2021	Paydown		112,174	112,174	119,458	115,298	0	(3,123)	0	(3,123)	0	112,174	0	0	0	13	01/15/2023
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2021	Paydown		19,692	19,692	20,971	20,325	0	(633)	0	(633)	0	19,692	0	0	0	499	11/15/2022
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2021	Paydown		145,900	145,900	153,881	149,678	0	(3,778)	0	(3,778)	0	145,900	0	0	0	2	10/15/2022
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2021	Paydown		69,458	69,458	73,257	71,269	0	(1,810)	0	(1,810)	0	69,458	0	0	0	6	09/15/2022
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2021	Paydown		177,684	177,684	187,403	182,065	0	(4,381)	0	(4,381)	0	177,684	0	0	0	35	08/15/2023
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2021	Paydown		162,527	162,527	167,403	164,919	0	(2,392)	0	(2,392)	0	162,527	0	0	0	3	11/15/2022
31280G-FP-2	FHLMC POOL NO 1N0174 1.710% 07/01/36		12/01/2021	Paydown		26,050	26,050	27,975	27,798	0	(1,747)	0	(1,747)	0	26,050	0	0	0	2	01/15/2024
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		09/01/2021	Paydown		1,581	1,581	1,552	1,575	0	7	0	7	0	1,581	0	0	0	3	10/15/2022
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		08/16/2021	Paydown		195	195	191	195	0	0	0	0	0	195	0	0	0	0	05/15/2023
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2021	Paydown		35,484	35,484	36,272	36,209	0	(725)	0	(725)	0	35,484	0	0	0	2	02/15/2023
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2021	Paydown		19,183	19,183	20,875	20,720	0	(1,536)	0	(1,536)	0	19,183	0	0	0	1	11/15/2022
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2021	Paydown		2,418	2,418	2,395	2,400	0	19	0	19	0	2,418	0	0	0	5	04/15/2023
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2021	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	08/15/2024
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2021	Paydown		408	408	420	411	0	(2)	0	(2)	0	408	0	0	0	8	04/15/2028
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2021	Paydown		30	30	29	30	0	0	0	0	0	30	0	0	0	47	02/15/2025
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2021	Paydown		65	65	68	66	0	(1)	0	(1)	0	65	0	0	0	4	04/15/2025
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2021	Paydown		450	450	430	435	0	14	0	14	0	450	0	0	0	4	01/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2021	Paydown		46,151	46,151	44,600	44,853	0	1,299	0	1,299	0	46,151	0	0	0	796	04/15/2025
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2021	Paydown		649	649	646	646	0	2	0	2	0	649	0	0	0	1	11/15/2024
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2021	Paydown		950,323	950,323	912,162	918,886	0	31,437	0	31,437	0	950,323	0	0	0	1	05/15/2024
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2021	Paydown		51,682	51,682	49,944	50,209	0	1,473	0	1,473	0	51,682	0	0	0	1	12/15/2023
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2021	Paydown		1,311,224	1,311,224	1,386,312	1,378,859	0	(67,635)	0	(67,635)	0	1,311,224	0	0	0	5	12/15/2023
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		12/01/2021	Paydown		806,116	806,116	785,711	787,687	0	18,429	0	18,429	0	806,116	0	0	0	3	12/15/2023
31292S-A9-1	FHLMC POOL NO C09032 3.500% 02/01/43		07/15/2021	CREDIT SUISSE AG (NEW YORK BRA		1,655,065	1,538,254	1,618,050	1,610,797	0	429	0	429	0	1,611,226	0	43,839	43,839	3	08/15/2029
31292S-A9-1	FHLMC POOL NO C09032 3.500% 02/01/43		07/01/2021	Paydown		498,399	498,399	524,253	521,903	0	(23,504)	0	(23,504)	0	498,399	0	0	0	822	02/20/2034
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2021	Paydown		74	74	74	74	0	0	0	0	0	74	0	0	0	148	08/15/2038
31293G-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2021	Paydown		99,218	99,218	105,855	105,191	0	(5,973)	0	(5,973)	0	99,218	0	0	0	2,956	08/15/2038
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2021	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	629,329	03/31/2026
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2021	Paydown		562,885	562,885	578,364	576,321	0	(13,436)	0	(13,436)	0	562,885	0	0	0	0	11/15/2021
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2021	Paydown		133,471	133,471	133,784	133,720	0	(250)	0	(250)	0	133,471	0	0	0	2,892,000	11/15/2021
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2021	Paydown		330,948	330,948	337,877	337,098	0	(6,150)	0	(6,150)	0	330,948	0	0	0	209,346	05/15/2043
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2021	Paydown		786,492	786,492	839,101	834,043	0	(47,551)	0	(47,551)	0	786,492	0	0	0	445,044	05/15/2044
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2021	Paydown		426,758	426,758	455,304	452,364	0	(25,607)	0	(25,607)	0	426,758	0	0	0	273,149	11/15/2045
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2021	Paydown		907,612	907,612	973,679	965,159	0	(57,547)	0	(57,547)	0	907,612	0	0	0	995,773	11/15/2047
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2021	Paydown		418,981	418,981	436,460	434,987	0	(16,006)	0	(16,006)	0	418,981	0	0	0	1,070,474	02/15/2048
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2021	Paydown		379,097	379,097	384,369	383,752	0	(4,655)	0	(4,655)	0	379,097	0	0	0	500,691	05/15/2048
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		12/01/2021	Paydown		6,869	6,869	7,660	7,423	0	(555)	0	(555)	0	6,869	0	0	0	2,142,278	02/15/2049
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2021	Paydown		4,400	4,400	4,252	4,271	0	128	0	128	0	4,400	0	0	0	594	05/15/2049
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2021	Paydown		6,291	6,291	5,905	5,963	0	327	0	327	0	6,291	0	0	0	3,396,273	11/15/2049
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2021	Paydown		140,182	140,182	134,553	135,343	0	4,839	0	4,839	0	140,182	0	0	0	6,084,063	02/15/2022
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		03/10/2021	Citigroup Capital Markets Inc		76,373	68,191	73,906	72,788	0	28	0	28	0	72,816	0	3,557	3,557	155,236	07/31/2021
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		03/01/2021	Paydown		1,089	1,089	1,180	1,162	0	(73)	0	(73)	0	1,089	0	0	0	139,773	07/31/2021
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		12/01/2021	Paydown		69,475	69,475	76,226	73,895	0	(4,421)	0	(4,421)	0	69,475	0	0	0	318,938	03/31/2021
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2021	Paydown		256	256	260	259	0	(3)	0	(3)	0	256	0	0	0	575,815	11/15/2022
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2021	Paydown		301	301	300	300	0	1	0	1	0	301	0	0	0	622,951	09/30/2024
31329N-J7-4	FHLMC POOL NO ZA4786 3.000% 12/01/46		12/01/2021	Paydown		9,708,236	9,708,236	10,003,004	9,996,680	0	(288,444)	0	(288,444)	0	9,708,236	0	0	0	1,561,141	01/15/2023
3132AE-JT-4	FHLMC POOL NO ZT2074 3.000% 05/01/47		12/01/2021	Paydown		810,582	810,582	837,686	837,126	0	(26,543)	0	(26,543)	0	810,582	0	0	0	5,747	02/15/2030
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		12/01/2021	Paydown		266,967	266,967	274,392	273,638	0	(6,671)	0	(6,671)	0	266,967	0	0	0	250,587	08/15/2030
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		12/01/2021	Paydown		3,109,150	3,109,150	3,162,193	3,156,239	0	(47,089)	0	(47,089)	0	3,109,150	0	0	0	0	05/15/2021
3132HP-SD-7	FHLMC POOL NO Q13216 3.500% 11/01/42		07/15/2021	CREDIT SUISSE AG (NEW YORK BRA		1,447,917	1,345,726	1,415,956	1,410,065	0	488	0	488	0	1,410,553	0	37,364	37,364	0	08/15/2045
3132HP-SD-7	FHLMC POOL NO Q13216 3.500% 11/01/42		07/01/2021	Paydown		493,359	493,359	519,106	516,946	0	(23,587)	0	(23,587)	0	493,359	0	0	0	6,039	05/25/2039
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		12/01/2021	Paydown		161,755	161,755	166,001	165,585	0	(3,829)	0	(3,829)	0	161,755	0	0	0	9,217	08/01/2024
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		12/01/2021	Paydown		504,369	504,369	502,478	502,545	0	1,824	0	1,824	0	504,369	0	0	0	254	10/01/2023
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		12/01/2021	Paydown		2,207,466	2,207,466	2,309,362	2,303,372	0	(95,906)	0	(95,906)	0	2,207,466	0	0	0	2,266	10/25/2022
3132L8-EV-5	FHLMC POOL NO V82848 3.000% 12/01/46		12/01/2021	Paydown		259,505	259,505	269,764	269,496	0	(9,991)	0	(9,991)	0	259,505	0	0	0	481	05/01/2023
3132QL-XG-3	FHLMC POOL NO Q30678 3.500% 01/01/45		07/15/2021	CREDIT SUISSE AG (NEW YORK BRA		3,551,332	3,300,686	3,464,689	3,455,085	0	1,493	0	1,493	0	3,456,578	0	94,754	94,754	2,388	01/01/2024
3132QL-XG-3	FHLMC POOL NO Q30678 3.500% 01/01/45		07/01/2021	Paydown		1,634,593	1,634,593	1,715,812	1,711,056	0	(76,463)	0	(76,463)	0	1,634,593	0	0	0	29,461	12/01/2046
3132QQ-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45		12/01/2021	Paydown		266,424	266,424	272,252	271,801	0	(5,377)	0	(5,377)	0	266,424	0	0	0	3,893	12/01/2048
3132QQ-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45		12/01/2021	Paydown		281,325	281,325	288,974	288,309	0	(6,984)	0	(6,984)	0	281,325	0	0	0	6,230	12/01/2051
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		12/01/2021	Paydown		742,378	742,378	776,829	774,272	0	(31,893)	0	(31,893)	0	742,378	0	0	0	20,194	06/01/2037
3132QR-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45		12/01/2021	Paydown		149,867	149,867	154,948	154,597	0	(4,730)	0	(4,730)	0	149,867	0	0	0	3,910	06/15/2030
3132QS-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45		12/01/2021	Paydown		200,385	200,385	208,275	207,749	0	(7,365)	0	(7,365)	0	200,385	0	0	0	24,101	06/03/2030
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		12/01/2021	Paydown		2,015,497	2,015,497	2,043,511	2,041,911	0	(26,414)	0	(26,414)	0	2,015,497	0	0	0	1,670,850	02/01/2021
3132WJ-FD-8	FHLMC POOL NO Q44663 3.000% 11/01/46		12/01/2021	Paydown		10,574,084	10,574,084	10,621,172	10,618,494	0	(44,409)	0	(44,409)	0	10,574,084	0	0	0	975,870	10/15/2021
3132WJ-UT-6	FHLMC POOL NO Q45093 3.000% 12/01/46		12/01/2021	Paydown		5,010,207	5,010,207	5,167,950	5,164,345	0	(154,138)	0	(154,138)	0	5,010,207	0	0	0	134,051	10/22/2022
3132WJ-UZ-2	FHLMC POOL NO Q45099 3.500% 12/01/46		12/01/2021	Paydown		486,500	486,500	497,902	497,607	0	(11,107)	0	(11,107)	0	486,500	0	0	0	463,641	05/01/2021
3132XC-SA-4	FHLMC POOL NO G67713 4.000% 06/01/48		07/15/2021	CREDIT SUISSE AG (NEW YORK BRA		3,690,523	3,392,122	3,568,089	3,564,330	0	996	0	996	0	3,565,326	0	125,197	125,197	67,630	04/01/2022
3132XC-SA-4	FHLMC POOL NO G67713 4.000% 06/01/48		07/01/2021	Paydown		1,301,753	1,301,753	1,369,282	1,367,839	0	(66,086)	0	(66,086)	0	1,301,753	0	0	0	1,147	09/13/2029
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45		12/01/2021	Paydown		314,657	314,657	326,801	326,161	0	(11,504)	0	(11,504)	0	314,657	0	0	0	5,305	04/08/2030
31335A-UU-0	FHLMC POOL NO G60595 3.000% 05/01/46		12/01/2021	Paydown		3,140,416	3,140,416	3,230,703	3,228,125	0	(87,708)	0	(87,708)	0	3,140,416	0	0	0	8,469	06/02/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/01/2021	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	29,766	06/02/2045
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2021	Paydown		1,233	1,233	1,271	1,247	0	(14)	0	(14)	0	1,233	0	0	0	16,946	12/02/2046
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2021	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	772,021	02/15/2021
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2021	Paydown		153	153	156	154	0	(2)	0	(2)	0	153	0	0	0	4,530	12/02/2046
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2021	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	84,734	06/22/2021
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2021	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	224,740	09/19/2027
31349U-HL-5	FHLMC POOL NO 782935 2.375% 12/01/34		12/01/2021	Paydown		67,119	67,119	71,885	71,110	0	(3,991)	0	(3,991)	0	67,119	0	0	0	41,853	08/20/2030
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2021	Paydown		373	373	372	372	0	1	0	1	0	373	0	0	0	204,924	08/20/2050
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2021	Paydown		66	66	65	65	0	1	0	1	0	66	0	0	0	5,344	02/15/2028
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2021	Paydown		263	263	256	260	0	3	0	3	0	263	0	0	0	249,173	06/21/2047
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2021	Paydown		1,160	1,160	1,157	1,157	0	3	0	3	0	1,160	0	0	0	211,759	01/28/2033
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2021	Paydown		30	30	31	30	0	0	0	0	0	30	0	0	0	11,111	06/15/2045
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		03/01/2021	Paydown		0	0	2	0	0	0	0	0	0	0	0	0	0	467,217	04/25/2027
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		08/01/2021	Paydown		5,261	5,261	5,122	5,224	0	37	0	37	0	5,261	0	0	0	219,375	05/26/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		12/01/2021	Paydown		6,654	6,654	7,407	7,260	0	(605)	0	(605)	0	6,654	0	0	0	196,695	11/03/2021
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2021	Paydown		3,464	3,464	2,723	2,646	0	818	0	818	0	3,464	0	0	0	15,885	01/15/2031
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2021	Paydown		0	0	595	805	0	(805)	0	(805)	0	0	0	0	0	318,750	03/29/2021
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2021	Paydown		48	48	47	47	0	1	0	1	0	48	0	0	0	65,010	02/13/2050
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		12/01/2021	Paydown		135	135	139	136	0	0	0	0	0	135	0	0	0	97,500	05/05/2021
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		12/01/2021	Paydown		18	18	17	18	0	0	0	0	0	18	0	0	0	177,263	01/08/2027
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2021	Paydown		669	669	686	670	0	(2)	0	(2)	0	669	0	0	0	51,119	07/18/2027
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2021	Paydown		64	64	61	63	0	1	0	1	0	64	0	0	0	187,833	01/11/2028
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2021	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	125,000	01/13/2021
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2021	Paydown		77	77	79	77	0	0	0	0	0	77	0	0	0	130,900	06/10/2044
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2021	Paydown		22,811	22,811	24,462	24,246	0	(1,435)	0	(1,435)	0	22,811	0	0	0	382,813	03/09/2021
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		04/01/2021	Paydown		238	238	226	234	0	4	0	4	0	238	0	0	0	2,400	12/31/2033
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2021	Paydown		32	32	31	32	0	0	0	0	0	32	0	0	0	206,250	11/22/2021
3136A7-MN-9	FANNIEMAE-ACES CMBS 2.349% 05/25/22		12/01/2021	Paydown		4,450,578	4,450,578	4,154,336	4,387,277	0	63,300	0	63,300	0	4,438,386	0	0	0	12,060	01/15/2021
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		12/01/2021	Paydown		2,590,424	2,590,424	2,458,070	2,556,193	0	34,231	0	34,231	0	2,578,055	0	0	0	54,144	12/10/2045
3136AM-KZ-1	FANNIE MAE CMBS 2.532% 09/25/24		12/01/2021	Paydown		3,005,022	3,005,022	3,113,836	3,054,526	0	(49,505)	0	(49,505)	0	2,949,809	0	0	0	382,568	01/20/2040
3136AN-6U-6	FANNIE MAE Agency CMBS		03/26/2021	WELLS FARGO SEC LLC		10,894,515	9,953,945	9,854,221	9,889,359	0	1,568	0	1,568	0	9,890,927	0	1,003,588	1,003,588	0	01/20/2022
3136AN-6U-6	FANNIE MAE Agency CMBS		03/01/2021	Paydown		36,410	36,410	36,046	36,174	0	236	0	236	0	36,410	0	0	0	83,125	06/02/2021
3136AR-TE-8	FANNIE MAE CMBS 2.702% 02/25/26		12/01/2021	Paydown		816,492	816,492	824,633	820,256	0	(3,764)	0	(3,764)	0	816,492	0	0	0	262,500	10/27/2027
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI		12/01/2021	Paydown		529,194	529,194	512,608	518,773	0	10,421	0	10,421	0	499,553	0	0	0	556,875	02/07/2022
3136B1-WE-0	FANNIE MAE CMO 3.500% 04/25/48		07/15/2021	Daiwa Securities Co. Ltd Tokyo		5,807,677	5,408,976	5,694,638	5,685,877	0	11,131	0	11,131	0	5,697,008	0	110,669	110,669	49,798	03/31/2030
3136B1-WE-0	FANNIE MAE CMO 3.500% 04/25/48		07/01/2021	Paydown		1,279,418	1,279,418	1,346,987	1,344,915	0	(65,497)	0	(65,497)	0	1,279,418	0	0	0	388,313	10/26/2021
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2021	Paydown		321	321	307	316	0	5	0	5	0	321	0	0	0	417,688	04/21/2021
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2021	Paydown		13,961	13,961	13,243	13,641	0	321	0	321	0	13,961	0	0	0	7,205	05/15/2043
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2021	Paydown		43	43	44	44	0	0	0	0	0	43	0	0	0	672,580	03/28/2042
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2021	Paydown		1,244	1,244	1,272	1,257	0	(12)	0	(12)	0	1,244	0	0	0	11,250	03/30/2021
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2021	Paydown		294	294	295	294	0	(1)	0	(1)	0	294	0	0	0	83,333	05/22/2023
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2021	Paydown		194	194	196	196	0	(2)	0	(2)	0	194	0	0	0	1,969,851	03/22/2021
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2021	Paydown		84,124	84,124	91,512	90,163	0	(6,038)	0	(6,038)	0	84,124	0	0	0	1,003,293	06/21/2021
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2021	Paydown		301	301	305	304	0	(3)	0	(3)	0	301	0	0	0	38,750	11/03/2021
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2021	Paydown		561,479	561,479	555,557	556,256	0	5,224	0	5,224	0	561,479	0	0	0	316,969	03/09/2021
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2021	Paydown		676,800	676,800	649,358	653,938	0	22,862	0	22,862	0	676,800	0	0	0	237,948	02/01/2022
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2021	Paydown		165,473	165,473	171,019	170,099	0	(4,627)	0	(4,627)	0	165,473	0	0	0	103,125	03/14/2021
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2021	Paydown		105,763	105,763	109,307	108,747	0	(2,984)	0	(2,984)	0	105,763	0	0	0	373,073	01/08/2027
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2021	Paydown		68,991	68,991	67,889	68,012	0	980	0	980	0	68,991	0	0	0	85,444	02/11/2021
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2021	Paydown		646,760	646,760	633,219	634,754	0	12,006	0	12,006	0	646,760	0	0	0	351,630	09/08/2021
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2021	Paydown		3,321	3,321	3,150	3,245	0	76	0	76	0	3,321	0	0	0	25,458	06/30/2025
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2021	Paydown		76	76	78	77	0	(1)	0	(1)	0	76	0	0	0	2,459	11/25/2043
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2021	Paydown		1,845	1,845	1,906	1,865	0	(20)	0	(20)	0	1,845	0	0	0	2,207	03/15/2049
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2021	Paydown		140	140	143	141	0	(1)	0	(1)	0	140	0	0	0	91,186	11/01/2025
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2021	Paydown		44	44	45	44	0	0	0	0	0	44	0	0	0	301,346	11/01/2025
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2021	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	238,245	12/01/2039
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2021	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	3,427	07/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2021	Paydown		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	93,333	02/15/2044
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2021	Paydown		280	280	287	283	0	(3)	0	(3)	0	280	0	0	0	27,815	04/01/2039
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2021	Paydown		205	205	214	209	0	(3)	0	(3)	0	205	0	0	0	73,667	05/15/2045
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		04/01/2021	Paydown		161	161	168	164	0	(3)	0	(3)	0	161	0	0	0	3,711	10/01/2044
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2021	Paydown		1,648	1,648	1,715	1,673	0	(25)	0	(25)	0	1,648	0	0	0	172,597	07/01/2024
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2021	Paydown		698	698	727	709	0	(11)	0	(11)	0	698	0	0	0	301,567	02/15/2048
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2021	Paydown		168	168	172	170	0	(2)	0	(2)	0	168	0	0	0	44,211	06/15/2032
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2021	Paydown		56	56	58	57	0	(1)	0	(1)	0	56	0	0	0	3,355	06/15/2032
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2021	Paydown		172	172	173	172	0	0	0	0	0	172	0	0	0	0	05/15/2040
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2021	Paydown		1,215	1,215	1,246	1,226	0	(11)	0	(11)	0	1,215	0	0	0	226,000	08/01/2048
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		04/01/2021	Paydown		2,510	2,510	2,611	2,546	0	(37)	0	(37)	0	2,510	0	0	0	71,592	08/15/2040
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2021	Paydown		248	248	254	250	0	(3)	0	(3)	0	248	0	0	0	77,000	08/01/2044
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2021	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	6,909	02/01/2034
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2021	Paydown		186	186	191	189	0	(3)	0	(3)	0	186	0	0	0	7,785	02/01/2033
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2021	Paydown		797	797	817	805	0	(8)	0	(8)	0	797	0	0	0	47,111	08/15/2047
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2021	Paydown		1,004	1,004	1,044	1,021	0	(18)	0	(18)	0	1,004	0	0	0	30,839	09/15/2025
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		10/01/2021	Paydown		130	130	134	131	0	(1)	0	(1)	0	130	0	0	0	145,520	04/01/2049
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2021	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/01/2030
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2021	Paydown		389	389	402	393	0	(4)	0	(4)	0	389	0	0	0	91,111	10/01/2042
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2021	Paydown		345,493	345,493	331,727	333,999	0	11,494	0	11,494	0	345,493	0	0	0	64,028	01/01/2041
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2021	Paydown		109	109	112	111	0	(2)	0	(2)	0	109	0	0	0	5,252	11/01/2039
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2021	Paydown		83	83	85	84	0	(1)	0	(1)	0	83	0	0	0	78,167	05/01/2045
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2021	Paydown		180	180	185	183	0	(2)	0	(2)	0	180	0	0	0	54,667	05/15/2044
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2021	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	416,267	05/15/2048
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2021	Paydown		168	168	172	171	0	(3)	0	(3)	0	168	0	0	0	1	02/01/2023
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2021	Paydown		28	28	29	28	0	0	0	0	0	28	0	0	0	1	04/01/2026
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2021	Paydown		41	41	42	41	0	(1)	0	(1)	0	41	0	0	0	404	01/01/2035
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2021	Paydown		71	71	73	72	0	(1)	0	(1)	0	71	0	0	0	74	04/01/2037
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2021	Paydown		53	53	55	54	0	(1)	0	(1)	0	53	0	0	0	983	10/01/2035
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2021	Paydown		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	330	03/01/2036
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2021	Paydown		44	44	43	43	0	0	0	0	0	44	0	0	0	23,134	06/01/2036
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2021	Paydown		200	200	187	191	0	9	0	9	0	200	0	0	0	850	06/01/2036
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2021	Paydown		142	142	146	143	0	(1)	0	(1)	0	142	0	0	0	415	07/01/2036
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		07/01/2021	Paydown		99	99	96	97	0	2	0	2	0	99	0	0	0	3,799	05/01/2036
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2021	Paydown		303	303	311	307	0	(4)	0	(4)	0	303	0	0	0	291	10/01/2037
3137AX-HP-1	FREDDIE MAC CMBS 2.573% 09/25/22		12/01/2021	Paydown		17,866	17,866	18,223	17,907	0	(41)	0	(41)	0	17,866	0	0	0	2,828	05/01/2035
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS		12/01/2021	Paydown		30,389	30,389	29,692	30,160	0	228	0	228	0	30,389	0	0	0	31,695	10/01/2035
3137BS-5N-9	FREDDIE MAC Agency CMBS		07/15/2021	WELLS FARGO SEC LLC		30,224,189	28,250,000	29,095,466	28,722,614	0	(51,646)	0	(51,646)	0	28,670,967	0	1,553,222	1,553,222	3,434	03/01/2036
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2021	Paydown		63	63	60	61	0	2	0	2	0	63	0	0	0	3,784	05/01/2036
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2021	Paydown		450	450	448	448	0	2	0	2	0	450	0	0	0	483	06/01/2036
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2021	Paydown		324	324	326	324	0	0	0	0	0	324	0	0	0	7,519	04/01/2036
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2021	Paydown		279	279	280	279	0	0	0	0	0	279	0	0	0	223	07/01/2021
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2021	Paydown		147	147	146	146	0	1	0	1	0	147	0	0	0	28	07/01/2021
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2021	Paydown		111	111	112	111	0	0	0	0	0	111	0	0	0	21,385	11/01/2036
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2021	Paydown		77	77	74	75	0	3	0	3	0	77	0	0	0	1,555	07/01/2037
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2021	Paydown		36	36	35	35	0	1	0	1	0	36	0	0	0	2,941	03/01/2038
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		08/01/2021	Paydown		1,366	1,366	1,359	1,360	0	6	0	6	0	1,366	0	0	0	544	06/01/2038
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2021	Paydown		741	741	744	742	0	0	0	0	0	741	0	0	0	932	10/01/2038
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		05/01/2021	Paydown		50	50	48	49	0	1	0	1	0	50	0	0	0	49,081	07/01/2040
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2021	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	25,960	11/01/2039
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2021	Paydown		240	240	241	240	0	0	0	0	0	240	0	0	0	14,710	04/01/2041
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2021	Paydown		212	212	213	212	0	0	0	0	0	212	0	0	0	8,644	04/01/2042
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2021	Paydown		175	175	176	175	0	0	0	0	0	175	0	0	0	11,330	09/01/2042
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2021	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	7,398	08/01/2043
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2021	Paydown		619	619	621	620	0	0	0	0	0	619	0	0	0	36,065	10/01/2047
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2021	Paydown		91	91	91	91	0	0	0	0	0	91	0	0	0	296	10/01/2034
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2021	Paydown		142	142	132	134	0	8	0	8	0	142	0	0	0	30,751	06/01/2035
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2021	Paydown		74	74	75	74	0	0	0	0	0	74	0	0	0	11,122	11/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		11/01/2021	Paydown		646	646	607	615	0	31	0	31	0	646	0	0	0	4,750	03/01/2036
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2021	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	2,100	04/01/2042
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2021	Paydown		135	135	135	135	0	0	0	0	0	135	0	0	0	27,274	10/01/2045
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2021	Paydown		549	549	552	550	0	(1)	0	(1)	0	549	0	0	0	15,729	04/01/2046
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2021	Paydown		227	227	219	222	0	6	0	6	0	227	0	0	0	260,343	11/01/2046
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2021	Paydown		149	149	144	145	0	4	0	4	0	149	0	0	0	70,592	08/01/2046
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2021	Paydown		310	310	300	302	0	8	0	8	0	310	0	0	0	14,576	08/01/2046
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2021	Paydown		7	7	6	7	0	0	0	0	0	7	0	0	0	25,399	09/01/2046
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2021	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	31,851	10/01/2046
31383K-R6-6	FNMA POOL NO 505509 6.500% 07/01/29		03/01/2021	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	16,247	12/01/2046
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		12/01/2021	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	18,471	01/01/2047
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		12/01/2021	Paydown		193	193	187	188	0	5	0	5	0	193	0	0	0	77,760	02/01/2047
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		12/01/2021	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	35	04/01/2021
31383U-TH-8	FNMA POOL NO 513652 7.500% 09/01/29		01/01/2021	Paydown		360	360	348	350	0	10	0	10	0	360	0	0	0	75	02/01/2035
31383W-X7-1	FNMA POOL NO 515602 6.500% 11/01/29		12/01/2021	Paydown		285	285	274	276	0	8	0	8	0	285	0	0	0	44	03/01/2021
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		12/01/2021	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	13	03/01/2021
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		12/01/2021	Paydown		164	164	162	162	0	2	0	2	0	164	0	0	0	1,276	07/01/2022
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		12/01/2021	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	291	02/01/2023
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		12/01/2021	Paydown		40	40	39	39	0	1	0	1	0	40	0	0	0	496	03/01/2023
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		12/01/2021	Paydown		267	267	258	260	0	7	0	7	0	267	0	0	0	3,953	04/01/2023
31384N-W2-2	FNMA POOL NO 529065 7.500% 03/01/30		02/01/2021	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	2,734	04/01/2023
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		12/01/2021	Paydown		22	22	21	22	0	1	0	1	0	22	0	0	0	2,170	09/01/2024
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/01/2021	Paydown		578,036	578,036	628,644	619,805	0	(41,768)	0	(41,768)	0	578,036	0	0	0	2,941	08/01/2024
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		12/01/2021	Paydown		106,565	106,565	115,440	113,826	0	(7,261)	0	(7,261)	0	106,565	0	0	0	6,448	08/01/2024
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		12/01/2021	Paydown		318	318	315	315	0	3	0	3	0	318	0	0	0	2,090	09/01/2024
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		12/01/2021	Paydown		42	42	43	43	0	0	0	0	0	42	0	0	0	483	09/01/2024
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		12/01/2021	Paydown		81	81	82	82	0	(1)	0	(1)	0	81	0	0	0	2,999	01/01/2025
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		12/01/2021	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1,521	02/01/2025
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		12/01/2021	Paydown		685	685	695	692	0	(7)	0	(7)	0	685	0	0	0	3,597	05/01/2025
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		12/01/2021	Paydown		367	367	372	371	0	(4)	0	(4)	0	367	0	0	0	4,404	12/01/2025
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		12/01/2021	Paydown		116	116	118	118	0	(1)	0	(1)	0	116	0	0	0	410	07/01/2036
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		12/01/2021	Paydown		587	587	596	594	0	(7)	0	(7)	0	587	0	0	0	45	09/15/2021
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		12/01/2021	Paydown		103	103	104	104	0	(1)	0	(1)	0	103	0	0	0	1	09/15/2021
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		12/01/2021	Paydown		2,390	2,390	2,425	2,412	0	(22)	0	(22)	0	2,390	0	0	0	1,839	08/01/2038
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		12/01/2021	Paydown		301	301	306	304	0	(3)	0	(3)	0	301	0	0	0	584	11/01/2038
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		12/01/2021	Paydown		63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	86	06/01/2029
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		12/01/2021	Paydown		1,113	1,113	1,129	1,125	0	(12)	0	(12)	0	1,113	0	0	0	1	03/01/2022
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		12/01/2021	Paydown		28	28	29	29	0	0	0	0	0	28	0	0	0	15	01/01/2023
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		12/01/2021	Paydown		170	170	172	171	0	(2)	0	(2)	0	170	0	0	0	1	02/01/2023
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		12/01/2021	Paydown		119	119	121	120	0	(1)	0	(1)	0	119	0	0	0	3	07/01/2024
31388G-CP-4	FNMA POOL NO 604078 6.500% 09/01/31		07/01/2021	Paydown		788	788	800	797	0	(9)	0	(9)	0	788	0	0	0	14	11/01/2028
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		12/01/2021	Paydown		380	380	386	384	0	(4)	0	(4)	0	380	0	0	0	1,342	03/01/2034
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		12/01/2021	Paydown		2,916	2,916	2,883	2,888	0	28	0	28	0	2,916	0	0	0	18	11/01/2031
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		12/01/2021	Paydown		366	366	362	362	0	4	0	4	0	366	0	0	0	23,824	05/01/2034
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2021	Paydown		767	767	758	759	0	8	0	8	0	767	0	0	0	1,543	06/01/2034
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2021	Paydown		602	602	611	609	0	(7)	0	(7)	0	602	0	0	0	20,239	06/01/2042
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2021	Paydown		108	108	110	110	0	(1)	0	(1)	0	108	0	0	0	11,354	03/01/2043
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2021	Paydown		955	955	969	965	0	(10)	0	(10)	0	955	0	0	0	34,098	02/01/2043
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		12/01/2021	Paydown		31,852	31,852	31,711	31,716	0	136	0	136	0	31,852	0	0	0	5,345	02/01/2043
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		12/01/2021	Paydown		5,462	5,462	5,438	5,438	0	23	0	23	0	5,462	0	0	0	1	08/01/2028
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		12/01/2021	Paydown		11,559	11,559	11,510	11,510	0	49	0	49	0	11,559	0	0	0	791	02/01/2040
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		12/01/2021	Paydown		452,061	452,061	477,319	463,942	0	(11,882)	0	(11,882)	0	452,061	0	0	0	1	07/01/2029
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		12/01/2021	Paydown		1,753,214	1,753,214	1,758,967	1,754,412	0	(1,198)	0	(1,198)	0	1,753,214	0	0	0	12,726	06/01/2040
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		12/01/2021	Paydown		662,014	662,014	676,577	669,638	0	(7,624)	0	(7,624)	0	662,014	0	0	0	3,436	04/01/2040
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		12/01/2021	Paydown		618,575	618,575	646,169	643,197	0	(24,622)	0	(24,622)	0	618,575	0	0	0	7,858	05/01/2040
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		12/01/2021	Paydown		333,946	333,946	360,625	356,707	0	(22,761)	0	(22,761)	0	333,946	0	0	0	18,564	07/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		12/01/2021	Paydown		1,719,972	1,719,972	1,857,379	1,841,192	0	(121,220)	0	(121,220)	0	1,719,972	0	0	0	8,243	07/01/2040
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		12/01/2021	Paydown		8,308	8,308	8,972	8,906	0	(597)	0	(597)	0	8,308	0	0	0	18,118	09/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		12/01/2021	Paydown		594,223	594,223	630,805	626,684	0	(32,461)	0	(32,461)	0	594,223	0	0	0	10,075	03/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		12/01/2021	Paydown		500,760	500,760	517,504	516,203	0	(15,442)	0	(15,442)	0	500,760	0	0	0	7,803	04/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		12/01/2021	Paydown		626,365	626,365	663,359	659,915	0	(33,550)	0	(33,550)	0	626,365	0	0	0	226	10/01/2029
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		12/01/2021	Paydown		1,169,199	1,169,199	1,204,623	1,200,932	0	(31,734)	0	(31,734)	0	1,169,199	0	0	0	134	05/01/2034
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		12/01/2021	Paydown		373,594	373,594	376,922	376,513	0	(2,919)	0	(2,919)	0	373,594	0	0	0	177	05/01/2034
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		12/01/2021	Paydown		492,357	492,357	521,052	518,757	0	(26,400)	0	(26,400)	0	492,357	0	0	0	2,867	05/01/2034
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		12/01/2021	Paydown		3,492,403	3,492,403	3,606,997	3,597,821	0	(105,418)	0	(105,418)	0	3,492,403	0	0	0	957	06/01/2034
3138ER-NB-2	FNMA POOL NO AL9385 3.000% 11/01/46		07/15/2021	Nomura Securities Intl		15,245,576	14,355,110	14,734,175	14,723,846	0	(262)	0	(262)	0	14,723,584	0	521,992	521,992	9	06/01/2034
3138ER-NB-2	FNMA POOL NO AL9385 3.000% 11/01/46		07/01/2021	Paydown		2,637,533	2,637,533	2,707,180	2,705,283	0	(67,750)	0	(67,750)	0	2,637,533	0	0	0	1,505	11/01/2029
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		12/01/2021	Paydown		6,471,605	6,471,605	6,608,368	6,592,609	0	(121,004)	0	(121,004)	0	6,471,605	0	0	0	9	09/01/2031
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42		12/01/2021	Paydown		293,813	293,813	296,659	296,332	0	(2,519)	0	(2,519)	0	293,813	0	0	0	10	11/01/2031
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		12/01/2021	Paydown		1,833,965	1,833,965	1,859,325	1,856,165	0	(22,201)	0	(22,201)	0	1,833,965	0	0	0	142,211	12/01/2046
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		12/01/2021	Paydown		7,775,145	7,775,145	7,532,172	7,555,928	0	219,217	0	219,217	0	7,775,145	0	0	0	12,143	05/01/2047
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		12/01/2021	Paydown		2,503,663	2,503,663	2,595,204	2,586,374	0	(82,711)	0	(82,711)	0	2,503,663	0	0	0	4,118	02/01/2042
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44		12/01/2021	Paydown		168,018	168,018	179,753	179,165	0	(11,146)	0	(11,146)	0	168,018	0	0	0	50,768	08/01/2042
3138WH-SR-4	FNMA POOL NO AS7727 3.000% 08/01/46		12/01/2021	Paydown		3,479,977	3,479,977	3,580,570	3,578,274	0	(98,297)	0	(98,297)	0	3,479,977	0	0	0	29,830	11/01/2042
3138WK-NU-5	FNMA POOL NO AS9402 3.000% 02/01/47		12/01/2021	Paydown		45,664	45,664	45,956	45,919	0	(256)	0	(256)	0	45,664	0	0	0	5,167	11/01/2042
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		12/01/2021	Paydown		824,405	824,405	799,801	802,000	0	22,405	0	22,405	0	824,405	0	0	0	2,989	07/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		12/01/2021	Paydown		629,924	629,924	658,296	656,245	0	(26,321)	0	(26,321)	0	629,924	0	0	0	7,660	10/01/2046
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		12/01/2021	Paydown		448,377	448,377	479,343	477,665	0	(29,288)	0	(29,288)	0	448,377	0	0	0	36,672	10/01/2045
3138YR-3Y-2	FNMA POOL NO AZ0814 3.500% 07/01/45		12/01/2021	Paydown		514,160	514,160	539,867	539,346	0	(25,187)	0	(25,187)	0	514,160	0	0	0	4,023	12/01/2046
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2021	Paydown		28,459	28,459	28,338	28,337	0	121	0	121	0	28,459	0	0	0	73,165	01/01/2045
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		07/01/2021	Paydown		10,163	10,163	11,363	11,165	0	(1,001)	0	(1,001)	0	10,163	0	0	0	18,515	01/01/2045
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		03/10/2021	Citigroup Capital Markets Inc		1,395	1,246	1,361	1,341	0	0	0	0	0	1,341	0	54	54	4,166	06/01/2045
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		03/01/2021	Paydown		253	253	277	272	0	(19)	0	(19)	0	253	0	0	0	4,909	06/01/2045
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2021	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	13,648	07/01/2045
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2021	Paydown		138	138	135	137	0	1	0	1	0	138	0	0	0	2,482	07/01/2045
31397U-3N-7	FANNIE MAE CMBS 3.764% 04/25/21		03/01/2021	Paydown		275,155	275,155	301,187	276,315	0	(1,160)	0	(1,160)	0	275,155	0	0	0	3,013	09/01/2045
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2021	Paydown		20,792	20,792	20,605	20,631	0	161	0	161	0	20,792	0	0	0	27,364	11/01/2045
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2021	Paydown		26,297	26,297	28,192	27,847	0	(1,550)	0	(1,550)	0	26,297	0	0	0	142,073	11/01/2046
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		03/10/2021	Citigroup Capital Markets Inc		6,580	5,875	6,418	6,333	0	4	0	4	0	6,337	0	243	243	72,947	12/01/2046
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		03/01/2021	Paydown		421	421	460	454	0	(33)	0	(33)	0	421	0	0	0	7,818	12/01/2046
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2021	Paydown		40,247	40,247	42,769	42,282	0	(2,034)	0	(2,034)	0	40,247	0	0	0	85,934	06/01/2048
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2021	Paydown		254,625	254,625	274,000	270,717	0	(16,092)	0	(16,092)	0	254,625	0	0	0	16,718	06/01/2048
31402D-KK-5	FNMA POOL NO 725798 1.740% 06/01/34		12/01/2021	Paydown		32,668	32,668	34,542	34,236	0	(1,569)	0	(1,569)	0	32,668	0	0	0	5,265	08/01/2045
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2021	Paydown		326,699	326,699	343,166	340,573	0	(13,874)	0	(13,874)	0	326,699	0	0	0	51,182	05/01/2046
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2021	Paydown		557,802	557,802	598,897	592,497	0	(34,695)	0	(34,695)	0	557,802	0	0	0	0	02/01/2023
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2021	Paydown		915,669	915,669	946,037	940,620	0	(24,951)	0	(24,951)	0	915,669	0	0	0	55	06/01/2024
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2021	Paydown		26,703	26,703	28,217	27,978	0	(1,275)	0	(1,275)	0	26,703	0	0	0	3	10/01/2024
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2021	Paydown		365,293	365,293	375,818	374,721	0	(9,428)	0	(9,428)	0	365,293	0	0	0	6	01/01/2026
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2021	Paydown		286,934	286,934	308,746	305,399	0	(18,465)	0	(18,465)	0	286,934	0	0	0	0	04/01/2026
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2021	Paydown		756,101	756,101	773,547	770,516	0	(14,414)	0	(14,414)	0	756,101	0	0	0	1	09/01/2026
31402R-BE-8	FNMA POOL NO 735437 2.197% 09/01/34		12/01/2021	Paydown		80,469	80,469	86,268	85,436	0	(4,967)	0	(4,967)	0	80,469	0	0	0	758	12/01/2034
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2021	Paydown		4,650,396	4,650,396	4,801,400	4,777,177	0	(126,782)	0	(126,782)	0	4,650,396	0	0	0	14	04/01/2024
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2021	Paydown		177,266	177,266	182,783	181,888	0	(4,622)	0	(4,622)	0	177,266	0	0	0	3	05/01/2024
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2021	Paydown		770,770	770,770	792,780	789,089	0	(18,319)	0	(18,319)	0	770,770	0	0	0	12	06/01/2024
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2021	Paydown		3,009,690	3,009,690	3,076,599	3,065,096	0	(55,406)	0	(55,406)	0	3,009,690	0	0	0	48	07/01/2024
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2021	Paydown		30,053	30,053	31,076	30,902	0	(850)	0	(850)	0	30,053	0	0	0	1	08/01/2024
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2021	Paydown		4,042,772	4,042,772	4,183,921	4,162,031	0	(119,259)	0	(119,259)	0	4,042,772	0	0	0	0	05/25/2021
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2021	Paydown		140,168	140,168	147,396	146,354	0	(6,185)	0	(6,185)	0	140,168	0	0	0	162	08/25/2021
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2021	Paydown		164,128	164,128	168,103	167,475	0	(3,347)	0	(3,347)	0	164,128	0	0	0	248	03/25/2031
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		03/10/2021	Citigroup Capital Markets Inc		5,016	4,439	4,871	4,817	0	4	0	4	0	4,821	0	195	195	0	11/25/2029
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2021	Paydown		189,403	189,403	203,924	201,739	0	(12,336)	0	(12,336)	0	189,403	0	0	0	137	11/25/2029
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2021	Paydown		8,695	8,695	9,215	9,120	0	(425)	0	(425)	0	8,695	0	0	0	2	01/01/2023
31403C-3V-1	FNMA POOL NO 745212 1.881% 01/01/36		12/01/2021	Paydown		6,563	6,563	7,033	6,969	0	(406)	0	(406)	0	6,563	0	0	0	6	11/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2021	Paydown		464,696	464,696	484,024	481,309	0	(16,612)	0	(16,612)	0	464,696	0	0	0	1	11/01/2022
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2021	Paydown		306,548	306,548	314,944	313,705	0	(7,157)	0	(7,157)	0	306,548	0	0	0	34	11/01/2022
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2021	Paydown		532,220	532,220	553,050	550,181	0	(17,961)	0	(17,961)	0	532,220	0	0	0	2	11/01/2023
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2021	Paydown		144,649	144,649	140,671	141,135	0	3,513	0	3,513	0	144,649	0	0	0	1	02/01/2023
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2021	Paydown		1,170,177	1,170,177	1,197,668	1,193,456	0	(23,279)	0	(23,279)	0	1,170,177	0	0	0	3	08/01/2023
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2021	Paydown		315,670	315,670	341,763	338,026	0	(22,356)	0	(22,356)	0	315,670	0	0	0	641	01/01/2036
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2021	Paydown		980,574	980,574	1,021,232	1,015,891	0	(35,317)	0	(35,317)	0	980,574	0	0	0	3	12/01/2022
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2021	Paydown		12,573	12,573	13,006	12,946	0	(373)	0	(373)	0	12,573	0	0	0	2	02/01/2023
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2021	Paydown		579,611	579,611	558,601	560,734	0	18,878	0	18,878	0	579,611	0	0	0	101,737	04/25/2027
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2021	Paydown		167,159	167,159	168,126	167,917	0	(758)	0	(758)	0	167,159	0	0	0	195	04/25/2027
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2021	Paydown		56,732	56,732	57,929	57,777	0	(1,045)	0	(1,045)	0	56,732	0	0	0	12,117	02/25/2026
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2021	Paydown		23,452	23,452	24,207	24,116	0	(664)	0	(664)	0	23,452	0	0	0	119,899	04/25/2048
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2021	Paydown		3,057	3,057	2,983	2,997	0	61	0	61	0	3,057	0	0	0	15,795	04/25/2048
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2021	Paydown		6,555	6,555	6,396	6,425	0	130	0	130	0	6,555	0	0	0	16	10/01/2023
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2021	Paydown		118,367	118,367	113,651	114,331	0	4,036	0	4,036	0	118,367	0	0	0	421	05/01/2024
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2021	Paydown		412,531	412,531	395,804	398,201	0	14,330	0	14,330	0	412,531	0	0	0	1	12/01/2024
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2021	Paydown		135,394	135,394	129,904	130,681	0	4,712	0	4,712	0	135,394	0	0	0	49	09/01/2025
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2021	Paydown		203,358	203,358	195,255	196,519	0	6,839	0	6,839	0	203,358	0	0	0	9	05/01/2029
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2021	Paydown		294,597	294,597	282,859	284,701	0	9,896	0	9,896	0	294,597	0	0	0	7	05/01/2031
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2021	Paydown		427,755	427,755	410,711	413,451	0	14,304	0	14,304	0	427,755	0	0	0	2,389	04/01/2033
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		12/01/2021	Paydown		6,680	6,680	7,249	7,131	0	(451)	0	(451)	0	6,680	0	0	0	13	09/01/2031
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2021	Paydown		382,646	382,646	367,131	369,787	0	12,859	0	12,859	0	382,646	0	0	0	17,324	06/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2021	Paydown		393,396	393,396	377,721	380,456	0	12,939	0	12,939	0	393,396	0	0	0	17,016	06/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2021	Paydown		272,027	272,027	260,997	262,706	0	9,321	0	9,321	0	272,027	0	0	0	3,987	07/01/2035
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2021	Paydown		282,562	282,562	271,105	272,709	0	9,853	0	9,853	0	282,562	0	0	0	3,031	08/01/2035
31404R-RC-3	FNMA POOL NO 776383 2.253% 06/01/34		12/01/2021	Paydown		43,051	43,051	46,170	45,677	0	(2,625)	0	(2,625)	0	43,051	0	0	0	2,173	08/01/2035
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2021	Paydown		212,651	212,651	204,028	205,323	0	7,327	0	7,327	0	212,651	0	0	0	18,461	11/01/2035
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2021	Paydown		798,405	798,405	789,922	790,966	0	7,439	0	7,439	0	798,405	0	0	0	111	01/01/2024
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2021	Paydown		488,295	488,295	483,107	483,713	0	4,582	0	4,582	0	488,295	0	0	0	3	09/01/2024
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2021	Paydown		1,360,509	1,360,509	1,305,026	1,314,843	0	45,666	0	45,666	0	1,360,509	0	0	0	150	12/01/2024
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2021	Paydown		138,658	138,658	137,185	137,334	0	1,325	0	1,325	0	138,658	0	0	0	5	09/01/2024
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2021	Paydown		409,418	409,418	392,818	395,623	0	13,796	0	13,796	0	409,418	0	0	0	2	11/01/2024
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2021	Paydown		315,968	315,968	312,561	312,975	0	2,993	0	2,993	0	315,968	0	0	0	1	01/01/2025
31404U-YU-8	FNMA POOL NO 779323 1.821% 06/01/34		12/01/2021	Paydown		10,435	10,435	11,121	10,996	0	(561)	0	(561)	0	10,435	0	0	0	2	10/01/2025
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2021	Paydown		112,102	112,102	120,260	118,919	0	(6,817)	0	(6,817)	0	112,102	0	0	0	2	10/01/2025
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2021	Paydown		110,898	110,898	106,401	107,124	0	3,773	0	3,773	0	110,898	0	0	0	12	01/01/2026
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2021	Paydown		293,835	293,835	281,921	283,613	0	10,222	0	10,222	0	293,835	0	0	0	10	06/01/2025
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2021	Paydown		241,855	241,855	232,238	234,051	0	7,804	0	7,804	0	241,855	0	0	0	3	05/01/2025
31405N-RY-3	FNMA POOL NO 794403 1.872% 09/01/34		12/01/2021	Paydown		13,811	13,811	14,771	14,629	0	(819)	0	(819)	0	13,811	0	0	0	72	06/01/2025
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		12/01/2021	Paydown		4,144	4,144	4,554	4,488	0	(344)	0	(344)	0	4,144	0	0	0	33	06/01/2025
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		12/01/2021	Paydown		13,178	13,178	14,484	14,216	0	(1,037)	0	(1,037)	0	13,178	0	0	0	7	08/01/2026
31406G-2N-8	FNMA POOL NO 809981 1.960% 03/01/35		12/01/2021	Paydown		5,345	5,345	5,708	5,662	0	(317)	0	(317)	0	5,345	0	0	0	3	07/01/2027
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		12/01/2021	Paydown		36,487	36,487	39,582	39,041	0	(2,554)	0	(2,554)	0	36,487	0	0	0	7	09/01/2027
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		12/01/2021	Paydown		17,611	17,611	19,291	19,041	0	(1,430)	0	(1,430)	0	17,611	0	0	0	54	07/01/2025
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		02/01/2021	Paydown		3,324	3,324	3,623	3,329	0	(5)	0	(5)	0	3,324	0	0	0	68	07/01/2025
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		03/01/2021	Maturity		723	723	788	724	0	(1)	0	(1)	0	723	0	0	0	11	08/01/2025
31406S-3U-5	FNMA POOL NO 819011 2.308% 05/01/35		12/01/2021	Paydown		131,135	131,135	140,255	138,897	0	(7,762)	0	(7,762)	0	131,135	0	0	0	2	09/01/2025
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2021	Paydown		705,401	705,401	690,631	692,246	0	13,155	0	13,155	0	705,401	0	0	0	7	06/01/2028
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2021	Paydown		157,711	157,711	156,558	156,614	0	1,097	0	1,097	0	157,711	0	0	0	35	12/01/2025
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		12/01/2021	Paydown		64,198	64,198	69,006	68,414	0	(4,215)	0	(4,215)	0	64,198	0	0	0	47	12/01/2025
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		02/01/2021	Paydown		939	939	1,024	941	0	(2)	0	(2)	0	939	0	0	0	5	01/01/2023
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2021	Paydown		83,386	83,386	81,640	81,812	0	1,574	0	1,574	0	83,386	0	0	0	0	09/01/2024
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2021	Paydown		873,265	873,265	854,913	857,097	0	16,168	0	16,168	0	873,265	0	0	0	18	07/01/2025
31407X-X4-8	FNMA POOL NO 844181 5.500% 11/01/35		12/01/2021	Paydown		3,855	3,855	4,341	4,296	0	(441)	0	(441)	0	3,855	0	0	0	10,142	05/01/2034
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2021	Paydown		695,747	695,747	681,180	682,817	0	12,930	0	12,930	0	695,747	0	0	0	5	05/01/2027
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2021	Paydown		2,475,158	2,475,158	2,423,528	2,428,889	0	46,269	0	46,269	0	2,475,158	0	0	0	3	09/01/2027
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2021	Paydown		238,743	238,743	233,707	234,227	0	4,516	0	4,516	0	238,743	0	0	0	8	08/01/2027
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		05/01/2021	Paydown		11,665	11,665	12,713	11,726	0	(61)	0	(61)	0	11,665	0	0	0	2	09/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31408A-J2-7	FNMA POOL NO 845481	5.500% 06/01/21		06/01/2021	Maturity		248	248	270	249	0	(1)	0	(1)	0	248	0	0	0	7	10/01/2027
31409A-N7-0	FNMA POOL NO 865414	5.500% 01/01/36		12/01/2021	Paydown		14,841	14,841	16,242	15,965	0	(1,124)	0	(1,124)	0	14,841	0	0	0	1	09/01/2027
31409B-BV-8	FNMA POOL NO 865952	5.500% 03/01/36		12/01/2021	Paydown		24,847	24,847	24,567	24,590	0	257	0	257	0	24,847	0	0	0	2	09/01/2027
31409B-CX-3	FNMA POOL NO 865986	6.000% 03/01/36		12/01/2021	Paydown		62,038	62,038	62,513	62,425	0	(388)	0	(388)	0	62,038	0	0	0	3	10/01/2027
31409G-JW-7	FNMA POOL NO 870677	5.500% 12/01/21		11/01/2021	Paydown		19,097	19,097	20,812	19,361	0	(264)	0	(264)	0	19,097	0	0	0	2	11/01/2027
31409G-JW-7	FNMA POOL NO 870677	5.500% 12/01/21		12/01/2021	Maturity		277	277	302	281	0	(4)	0	(4)	0	277	0	0	0	2	12/01/2027
31409J-BF-6	FNMA POOL NO 872238	5.500% 04/01/36		12/01/2021	Paydown		99,596	99,596	108,998	107,576	0	(7,980)	0	(7,980)	0	99,596	0	0	0	2	02/01/2028
31409J-R7-7	FNMA POOL NO 872710	6.000% 06/01/36		12/01/2021	Paydown		495,839	495,839	489,912	490,471	0	5,368	0	5,368	0	495,839	0	0	0	7	09/01/2028
31409T-U2-2	FNMA POOL NO 878201	6.000% 09/01/36		12/01/2021	Paydown		31,233	31,233	32,492	32,339	0	(1,106)	0	(1,106)	0	31,233	0	0	0	6	05/01/2026
31409U-UU-7	FNMA POOL NO 879095	5.500% 05/01/21		05/01/2021	Paydown		8,529	8,529	9,296	8,568	0	(39)	0	(39)	0	8,529	0	0	0	3	09/01/2028
31409V-GB-3	FNMA POOL NO 879594	5.500% 03/01/21		02/01/2021	Paydown		1,538	1,538	1,676	1,539	0	(2)	0	(2)	0	1,538	0	0	0	12	05/01/2028
31409V-GB-3	FNMA POOL NO 879594	5.500% 03/01/21		03/01/2021	Maturity		3	3	4	3	0	0	0	0	0	3	0	0	0	435	09/25/2022
31409V-R3-9	FNMA POOL NO 879906	2.123% 10/01/33		12/01/2021	Paydown		42,408	42,408	42,130	42,169	0	239	0	239	0	42,408	0	0	0	963	04/25/2023
31409W-XW-6	FNMA POOL NO 880993	6.000% 01/01/22		12/01/2021	Paydown		26,101	26,101	28,086	26,395	0	(295)	0	(295)	0	26,101	0	0	0	486,653	07/25/2026
3140FM-DF-0	FNMA POOL NO BE1901	3.000% 12/01/46		12/01/2021	Paydown		2,577,672	2,577,672	2,584,317	2,583,724	0	(6,052)	0	(6,052)	0	2,577,672	0	0	0	2	08/01/2028
3140J9-Q3-8	FNMA POOL NO BM4973	3.500% 05/01/43		12/01/2021	Paydown		3,732,843	3,732,843	3,801,084	3,798,801	0	(65,958)	0	(65,958)	0	3,732,843	0	0	0	17	12/01/2028
3140JA-M9-6	FNMA POOL NO BM5783	3.500% 04/01/47		12/01/2021	Paydown		1,323,806	1,323,806	1,346,146	1,345,683	0	(21,877)	0	(21,877)	0	1,323,806	0	0	0	12	04/01/2029
3140JA-QA-9	FNMA POOL NO BM5848	4.000% 10/01/48		12/01/2021	Paydown		13,998,692	13,998,692	14,559,733	14,547,075	0	(548,383)	0	(548,383)	0	13,998,692	0	0	0	11	02/01/2029
3140Q8-KK-0	FNMA POOL NO CA1197	4.000% 02/01/48		12/01/2021	Paydown		5,332,152	5,332,152	5,555,176	5,549,573	0	(217,421)	0	(217,421)	0	5,332,152	0	0	0	5	01/01/2029
3140X4-NW-2	FNMA POOL NO FM1001	3.000% 12/01/47		12/01/2021	Paydown		1,798,654	1,798,654	1,857,391	1,856,103	0	(57,449)	0	(57,449)	0	1,798,654	0	0	0	4	03/01/2029
3140X4-SJ-6	FNMA POOL NO FM1001	3.500% 12/01/47		12/01/2021	Paydown		2,329,422	2,329,422	2,453,900	2,451,233	0	(121,811)	0	(121,811)	0	2,329,422	0	0	0	3	04/01/2029
31410B-B4-5	FNMA POOL NO 883959	6.000% 06/01/21		05/01/2021	Paydown		1,678	1,678	1,805	1,685	0	(7)	0	(7)	0	1,678	0	0	0	2	08/01/2029
31410B-C5-1	FNMA POOL NO 883992	6.000% 04/01/36		12/01/2021	Paydown		9,019	9,019	9,017	9,014	0	5	0	5	0	9,019	0	0	0	40	05/01/2029
31410B-C6-9	FNMA POOL NO 883993	6.500% 04/01/36		12/01/2021	Paydown		11,949	11,949	12,206	12,175	0	(226)	0	(226)	0	11,949	0	0	0	28	02/01/2029
31410C-SC-7	FNMA POOL NO 885315	6.000% 06/01/36		12/01/2021	Paydown		20,474	20,474	20,320	20,329	0	145	0	145	0	20,474	0	0	0	1	10/01/2029
31410F-5M-3	FNMA POOL NO 888352	5.500% 05/01/37		12/01/2021	Paydown		24,112	24,112	27,104	26,849	0	(2,736)	0	(2,736)	0	24,112	0	0	0	2	03/01/2029
31410F-VW-2	FNMA POOL NO 888129	5.500% 02/01/37		12/01/2021	Paydown		53,457	53,457	54,037	53,972	0	(516)	0	(516)	0	53,457	0	0	0	9	03/01/2029
31410F-VX-0	FNMA POOL NO 888130	5.000% 10/01/34		12/01/2021	Paydown		74,156	74,156	75,570	75,317	0	(1,161)	0	(1,161)	0	74,156	0	0	0	8	05/01/2029
31410G-ML-4	FNMA POOL NO 888763	1.544% 10/01/37		12/01/2021	Paydown		29,845	29,845	31,961	31,752	0	(1,907)	0	(1,907)	0	29,845	0	0	0	7	04/01/2029
31410G-YE-7	FNMA POOL NO 889109	5.000% 01/01/23		12/01/2021	Paydown		62,417	62,417	65,850	63,382	0	(965)	0	(965)	0	62,417	0	0	0	0	10/01/2028
31410K-JY-1	FNMA POOL NO 889579	6.000% 05/01/38		12/01/2021	Paydown		527,767	527,767	528,257	528,045	0	(278)	0	(278)	0	527,767	0	0	0	24	04/01/2029
31410K-NW-0	FNMA POOL NO 889705	5.500% 06/01/38		12/01/2021	Paydown		767,765	767,765	751,330	752,427	0	15,339	0	15,339	0	767,765	0	0	0	3	04/01/2029
31410K-NY-6	FNMA POOL NO 889707	6.000% 12/01/35		12/01/2021	Paydown		473,044	473,044	475,631	475,057	0	(2,013)	0	(2,013)	0	473,044	0	0	0	5	09/01/2029
31410P-RR-6	FNMA POOL NO 893396	6.000% 08/01/36		12/01/2021	Paydown		3,485	3,485	3,859	3,820	0	(334)	0	(334)	0	3,485	0	0	0	3	05/01/2029
31410T-EA-9	FNMA POOL NO 896629	5.500% 10/01/21		09/01/2021	Paydown		3,230	3,230	3,521	3,273	0	(43)	0	(43)	0	3,230	0	0	0	20	06/01/2029
31410T-ME-2	FNMA POOL NO 896857	5.500% 03/01/22		12/01/2021	Paydown		49,098	49,098	53,478	49,891	0	(793)	0	(793)	0	49,098	0	0	0	1	08/01/2029
31410T-ZM-0	FNMA POOL NO 897248	6.000% 11/01/36		12/01/2021	Paydown		70,673	70,673	73,632	73,275	0	(2,602)	0	(2,602)	0	70,673	0	0	0	5	06/01/2029
31410U-NH-1	FNMA POOL NO 897792	6.000% 09/01/36		12/01/2021	Paydown		18,321	18,321	18,178	18,184	0	137	0	137	0	18,321	0	0	0	6	06/01/2029
31410Y-VJ-0	FNMA POOL NO 901617	6.000% 11/01/21		02/01/2021	Paydown		3,737	3,737	4,022	3,776	0	(39)	0	(39)	0	3,737	0	0	0	8	07/01/2029
31411D-B8-1	FNMA POOL NO 904663	6.000% 11/01/21		10/01/2021	Paydown		8,828	8,828	9,499	8,908	0	(80)	0	(80)	0	8,828	0	0	0	7	07/01/2029
31411G-TG-7	FNMA POOL NO 907851	5.500% 02/01/22		11/01/2021	Paydown		9,560	9,560	10,413	9,708	0	(147)	0	(147)	0	9,560	0	0	0	13	07/01/2029
31411J-WF-9	FNMA POOL NO 909746	5.500% 02/01/37		12/01/2021	Paydown		291,249	291,249	318,732	315,290	0	(24,041)	0	(24,041)	0	291,249	0	0	0	0	07/01/2029
31411S-7M-2	FNMA POOL NO 914500	6.000% 03/01/37		12/01/2021	Paydown		3,753	3,753	3,904	3,887	0	(134)	0	(134)	0	3,753	0	0	0	1	08/01/2029
31411Y-Z3-0	FNMA POOL NO 918862	6.000% 04/01/37		12/01/2021	Paydown		2,931	2,931	2,888	2,891	0	40	0	40	0	2,931	0	0	0	0	07/01/2029
31412N-SL-1	FNMA POOL NO 930323	6.000% 12/01/38		03/10/2021	Citigroup Capital Markets Inc		9,699	8,508	9,362	9,312	0	14	0	14	0	9,325	0	374	374	1	08/01/2029
31412N-SL-1	FNMA POOL NO 930323	6.000% 12/01/38		03/01/2021	Paydown		1,176	1,176	1,294	1,287	0	(111)	0	(111)	0	1,176	0	0	0	7	07/01/2029
31412P-GM-7	FNMA POOL NO 930904	4.500% 04/01/24		12/01/2021	Paydown		102,990	102,990	110,465	106,064	0	(3,074)	0	(3,074)	0	102,990	0	0	0	1	08/01/2029
31412Q-5M-7	FNMA POOL NO 932452	4.000% 02/01/25		12/01/2021	Paydown		151,412	151,412	160,817	155,395	0	(3,982)	0	(3,982)	0	151,412	0	0	0	2	09/01/2029
31412Q-XB-0	FNMA POOL NO 932274	4.500% 12/01/39		12/01/2021	Paydown		129,550	129,550	132,728	132,345	0	(2,795)	0	(2,795)	0	129,550	0	0	0	13	11/01/2029
31412S-BG-9	FNMA POOL NO 933039	6.000% 10/01/37		12/01/2021	Paydown		239	239	274	271	0	(32)	0	(32)	0	239	0	0	0	0	02/01/2030
31412T-MH-3	FNMA POOL NO 934260	6.000% 06/01/38		12/01/2021	Paydown		198,484	198,484	206,796	205,764	0	(7,280)	0	(7,280)	0	198,484	0	0	0	6	12/01/2029
31412T-TW-3	FNMA POOL NO 934465	5.000% 09/01/23		12/01/2021	Paydown		9,013	9,013	8,739	8,872	0	141	0	141	0	9,013	0	0	0	0	11/01/2029
31412V-JX-7	FNMA POOL NO 935978	4.000% 05/01/25		12/01/2021	Paydown		412,481	412,481	438,101	425,121	0	(12,639)	0	(12,639)	0	412,481	0	0	0	2	01/01/2030
31412X-4T-8	FNMA POOL NO 938334	6.000% 07/01/22		12/01/2021	Paydown		167,360	167,360	179,986	170,126	0	(2,766)	0	(2,766)	0	167,360	0	0	0	11	01/01/2030
31412Y-AK-8	FNMA POOL NO 938410	6.000% 07/01/22		12/01/2021	Paydown		59,588	59,588	64,083	60,621	0	(1,033)	0	(1,033)	0	59,588	0	0	0	0	03/01/2030
31412Y-B3-5	FNMA POOL NO 938458	6.000% 07/01/22		12/01/2021	Paydown		79,662	79,662	85,671	81,096	0	(1,434)	0	(1,434)	0	79,662	0	0	0	1	12/01/2029
31413A-JU-8	FNMA POOL NO 939575	5.500% 07/01/22		12/01/2021	Paydown		23,799	23,799	25,922	24,257	0	(458)	0	(458)	0	23,799	0	0	0	16,165	05/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413D-5W-3	FNMA POOL NO 942861	6.000% 08/01/37		12/01/2021	Paydown		15,210	15,210	16,860	16,678	0	(1,468)	0	(1,468)	0	15,210	0	0	0	2,969	06/01/2033
31413D-BQ-9	FNMA POOL NO 942047	6.000% 07/01/22		12/01/2021	Paydown		118,583	118,583	127,529	120,605	0	(2,021)	0	(2,021)	0	118,583	0	0	0	10	02/01/2031
31413D-D2-0	FNMA POOL NO 942121	6.000% 07/01/22		12/01/2021	Paydown		84,068	84,068	90,410	85,488	0	(1,420)	0	(1,420)	0	84,068	0	0	0	2	07/01/2031
31413J-ZJ-6	FNMA POOL NO 947245	6.000% 10/01/37		12/01/2021	Paydown		2,564	2,564	2,842	2,825	0	(261)	0	(261)	0	2,564	0	0	0	3	08/01/2031
31413M-HH-3	FNMA POOL NO 949432	4.500% 05/01/23		12/01/2021	Paydown		66,595	66,595	71,538	68,128	0	(1,533)	0	(1,533)	0	66,595	0	0	0	1	04/01/2031
31413T-ZA-3	FNMA POOL NO 955337	5.500% 02/01/23		09/01/2021	Paydown		15,585	15,585	16,967	16,014	0	(428)	0	(428)	0	15,585	0	0	0	26	04/01/2031
31413T-ZB-1	FNMA POOL NO 955338	5.500% 02/01/23		12/01/2021	Paydown		36,863	36,863	40,130	37,633	0	(770)	0	(770)	0	36,863	0	0	0	16	05/01/2031
31414A-MH-2	FNMA POOL NO 960360	5.500% 11/01/22		12/01/2021	Paydown		17,134	17,134	18,662	17,546	0	(413)	0	(413)	0	17,134	0	0	0	4	05/01/2031
31414C-GW-2	FNMA POOL NO 962013	5.500% 03/01/38		12/01/2021	Paydown		17,880	17,880	19,644	19,424	0	(1,544)	0	(1,544)	0	17,880	0	0	0	22	06/01/2031
31414D-Z6-6	FNMA POOL NO 963465	5.500% 06/01/38		12/01/2021	Paydown		18,960	18,960	18,527	18,557	0	403	0	403	0	18,960	0	0	0	3	06/01/2031
31414F-YS-4	FNMA POOL NO 965221	5.000% 09/01/23		12/01/2021	Paydown		6,497	6,497	6,299	6,390	0	107	0	107	0	6,497	0	0	0	91	08/01/2031
31414H-H5-9	FNMA POOL NO 966552	6.000% 01/01/38		12/01/2021	Paydown		525,682	525,682	547,448	544,838	0	(19,156)	0	(19,156)	0	525,682	0	0	0	11	09/01/2031
31414H-YA-9	FNMA POOL NO 967005	5.500% 12/01/22		12/01/2021	Paydown		32,704	32,704	35,621	33,403	0	(699)	0	(699)	0	32,704	0	0	0	2	09/01/2031
31414L-3M-8	FNMA POOL NO 969804	5.500% 02/01/23		12/01/2021	Paydown		95,106	95,106	103,534	97,655	0	(2,549)	0	(2,549)	0	95,106	0	0	0	40	09/01/2031
31414M-2D-7	FNMA POOL NO 970672	5.500% 11/01/38		12/01/2021	Paydown		48,357	48,357	47,254	47,318	0	1,039	0	1,039	0	48,357	0	0	0	1	08/01/2031
31414P-ZP-7	FNMA POOL NO 972450	7.000% 02/01/38		12/01/2021	Paydown		3,264	3,264	3,438	3,421	0	(157)	0	(157)	0	3,264	0	0	0	6	09/01/2031
31414S-AC-7	FNMA POOL NO 974403	4.500% 04/01/23		12/01/2021	Paydown		31,942	31,942	34,898	32,933	0	(991)	0	(991)	0	31,942	0	0	0	4	09/01/2031
31414S-W4-1	FNMA POOL NO 975067	5.500% 08/01/23		12/01/2021	Paydown		41,288	41,288	41,920	41,377	0	(89)	0	(89)	0	41,288	0	0	0	29	09/01/2031
31414U-GZ-5	FNMA POOL NO 976416	4.500% 03/01/23		12/01/2021	Paydown		6,433	6,433	7,029	6,656	0	(223)	0	(223)	0	6,433	0	0	0	15	09/01/2031
31415A-T3-5	FNMA POOL NO 981270	5.000% 04/01/23		12/01/2021	Paydown		113,337	113,337	122,712	116,471	0	(3,134)	0	(3,134)	0	113,337	0	0	0	94	10/01/2031
31415A-U6-6	FNMA POOL NO 981305	6.000% 06/01/38		12/01/2021	Paydown		202,293	202,293	210,764	209,673	0	(7,379)	0	(7,379)	0	202,293	0	0	0	12	10/01/2031
31415A-WK-3	FNMA POOL NO 981350	4.500% 04/01/23		12/01/2021	Paydown		52,996	52,996	56,930	54,230	0	(1,234)	0	(1,234)	0	52,996	0	0	0	26	10/01/2031
31415A-WL-1	FNMA POOL NO 981351	4.500% 04/01/23		12/01/2021	Paydown		42,935	42,935	46,122	43,947	0	(1,012)	0	(1,012)	0	42,935	0	0	0	21	10/01/2031
31415B-E7-0	FNMA POOL NO 981758	5.000% 07/01/23		12/01/2021	Paydown		61,551	61,551	59,676	60,764	0	787	0	787	0	61,551	0	0	0	4	11/01/2031
31415L-U4-7	FNMA POOL NO 983603	5.000% 05/01/23		12/01/2021	Paydown		117,722	117,722	127,460	121,199	0	(3,477)	0	(3,477)	0	117,722	0	0	0	34	11/01/2031
31415S-KF-8	FNMA POOL NO 987794	5.000% 09/01/23		12/01/2021	Paydown		25,084	25,084	24,320	24,709	0	376	0	376	0	25,084	0	0	0	1,174	04/01/2032
31415T-A2-6	FNMA POOL NO 988425	5.000% 10/01/23		12/01/2021	Paydown		18,451	18,451	17,889	18,185	0	266	0	266	0	18,451	0	0	0	124	04/01/2032
31415T-R3-6	FNMA POOL NO 988906	5.500% 08/01/23		12/01/2021	Paydown		130,990	130,990	142,598	135,111	0	(4,121)	0	(4,121)	0	130,990	0	0	0	411	04/01/2032
31415T-R8-5	FNMA POOL NO 988911	5.500% 08/01/23		12/01/2021	Paydown		177,040	177,040	192,728	182,927	0	(5,888)	0	(5,888)	0	177,040	0	0	0	7,788	12/01/2025
31415X-5A-5	FNMA POOL NO 992841	4.500% 01/01/24		12/01/2021	Paydown		39,516	39,516	43,031	40,908	0	(1,392)	0	(1,392)	0	39,516	0	0	0	31,666	12/01/2025
31415X-XF-3	FNMA POOL NO 992678	6.000% 12/01/38		12/01/2021	Paydown		21,370	21,370	22,265	22,175	0	(804)	0	(804)	0	21,370	0	0	0	13,342	02/01/2026
31416L-4Q-6	FNMA POOL NO AA3530	4.500% 02/01/24		12/01/2021	Paydown		45,750	45,750	49,070	47,172	0	(1,422)	0	(1,422)	0	45,750	0	0	0	12,652	04/01/2041
31416L-PD-2	FNMA POOL NO AA3119	5.000% 02/01/39		12/01/2021	Paydown		102,045	102,045	112,146	110,947	0	(8,901)	0	(8,901)	0	102,045	0	0	0	11,855	09/01/2041
31416Q-WH-4	FNMA POOL NO AA6947	4.500% 04/01/24		12/01/2021	Paydown		43,223	43,223	47,067	44,939	0	(1,716)	0	(1,716)	0	43,223	0	0	0	29,871	09/01/2041
31416Q-WJ-0	FNMA POOL NO AA6948	4.500% 04/01/24		12/01/2021	Paydown		39,716	39,716	43,249	41,241	0	(1,525)	0	(1,525)	0	39,716	0	0	0	181	09/01/2041
31416T-NK-1	FNMA POOL NO AA9393	4.500% 07/01/39		12/01/2021	Paydown		227,741	227,741	230,668	230,210	0	(2,469)	0	(2,469)	0	227,741	0	0	0	11,465	11/01/2041
31416X-QU-7	FNMA POOL NO AB2266	4.000% 02/01/41		12/01/2021	Paydown		2,437,687	2,437,687	2,451,399	2,448,930	0	(11,243)	0	(11,243)	0	2,437,687	0	0	0	7,582	11/01/2041
31416X-QV-5	FNMA POOL NO AB2267	4.000% 02/01/41		12/01/2021	Paydown		1,354,262	1,354,262	1,366,737	1,364,801	0	(10,539)	0	(10,539)	0	1,354,262	0	0	0	13,267	06/01/2042
31417C-VK-8	FNMA POOL NO AB6017	3.500% 08/01/42		12/01/2021	Paydown		780,749	780,749	829,017	824,302	0	(43,553)	0	(43,553)	0	780,749	0	0	0	16,364	01/01/2042
31417D-AQ-6	FNMA POOL NO AB6314	3.000% 09/01/42		12/01/2021	Paydown		981,360	981,360	1,038,708	1,032,103	0	(50,743)	0	(50,743)	0	981,360	0	0	0	6,529	03/01/2043
31417D-AR-4	FNMA POOL NO AB6315	3.000% 09/01/42		12/01/2021	Paydown		571,911	571,911	601,578	598,205	0	(26,294)	0	(26,294)	0	571,911	0	0	0	11,133	11/01/2043
31417F-4R-6	FNMA POOL NO AB8931	3.000% 04/01/43		12/01/2021	Paydown		582,901	582,901	570,514	571,638	0	11,263	0	11,263	0	582,901	0	0	0	60,183	12/01/2042
31417G-MY-9	FNMA POOL NO AB9374	3.500% 05/01/43		12/01/2021	Paydown		775,983	775,983	794,795	792,445	0	(16,462)	0	(16,462)	0	775,983	0	0	0	272,747	11/01/2046
31417G-XE-1	FNMA POOL NO AB9676	3.500% 06/01/43		12/01/2021	Paydown		151,569	151,569	155,690	155,193	0	(3,624)	0	(3,624)	0	151,569	0	0	0	24,139	11/01/2046
31417L-2J-3	FNMA POOL NO AC2576	4.500% 09/01/39		12/01/2021	Paydown		303,045	303,045	328,003	324,020	0	(20,975)	0	(20,975)	0	303,045	0	0	0	110,372	05/01/2042
31417S-BD-1	FNMA POOL NO AC5435	4.500% 11/01/39		12/01/2021	Paydown		123,618	123,618	133,799	133,030	0	(9,412)	0	(9,412)	0	123,618	0	0	0	3,365	08/01/2042
31417W-3N-9	FNMA POOL NO AC9804	4.000% 01/01/25		12/01/2021	Paydown		82,947	82,947	88,169	85,434	0	(2,487)	0	(2,487)	0	82,947	0	0	0	35,609	12/01/2042
31418A-JV-1	FNMA POOL NO MA1175	3.000% 09/01/42		12/01/2021	Paydown		570,538	570,538	590,417	588,041	0	(17,504)	0	(17,504)	0	570,538	0	0	0	120,669	11/01/2042
31418C-CH-5	FNMA POOL NO MA2771	3.000% 10/01/46		12/01/2021	Paydown		1,175,958	1,175,958	1,218,403	1,216,334	0	(40,376)	0	(40,376)	0	1,175,958	0	0	0	43,495	01/01/2043
31418D-SH-6	FNMA POOL NO MA4119	2.000% 09/01/50		03/12/2021	Barclays Capital Inc		19,268,244	19,215,701	19,919,776	19,911,412	0	(213)	0	(213)	0	19,911,198	0	(642,954)	(642,954)	2,692	09/01/2044
31418D-SH-6	FNMA POOL NO MA4119	2.000% 09/01/50		03/01/2021	Paydown		891,314	891,314	923,973	923,585	0	(32,270)	0	(32,270)	0	891,314	0	0	0	54,815	08/01/2046
31418M-A2-8	FNMA POOL NO AD0024	5.500% 08/01/37		03/10/2021	Citigroup Capital Markets Inc		9,132	8,081	8,857	8,785	0	7	0	7	0	8,793	0	339	339	788	02/01/2047
31418M-A2-8	FNMA POOL NO AD0024	5.500% 08/01/37		03/01/2021	Paydown		482	482	528	524	0	(42)	0	(42)	0	482	0	0	0	11,629	06/01/2043
31418Q-TE-3	FNMA POOL NO AD3248	4.000% 05/01/25		12/01/2021	Paydown		219,302	219,302	232,923	225,434	0	(6,132)	0	(6,132)	0	219,302	0	0	0	9,002	01/01/2042
31418Q-XL-2	FNMA POOL NO AD3382	4.000% 06/01/25		12/01/2021	Paydown		90,396	90,396	96,011	93,080	0	(2,684)	0	(2,684)	0	90,396	0	0	0	11,343	11/01/2044
31418R-GH-8	FNMA POOL NO AD3799	4.500% 04/01/40		12/01/2021	Paydown		37,584	37,584	40,753	40,382	0	(2,798)	0	(2,798)	0	37,584	0	0	0	8,998	07/01/2045
31418T-G9-2	FNMA POOL NO AD5623	4.000% 04/01/25		12/01/2021	Paydown		84,213	84,213	89,443	86,967	0	(2,754)	0	(2,754)	0	84,213	0	0	0	1,306	04/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		03/10/2021	Citigroup Capital Markets Inc		742	728	786	759	0	(1)	0	(1)	0	759	0	(17)	(17)	249	10/01/2032
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		03/01/2021	Paydown		46	46	49	48	0	(2)	0	(2)	0	46	0	0	0	17	04/01/2033
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		03/10/2021	Citigroup Capital Markets Inc		3,702	3,630	3,920	3,790	0	(2)	0	(2)	0	3,787	0	(85)	(85)	3	04/01/2033
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		03/01/2021	Paydown		379	379	410	396	0	(17)	0	(17)	0	379	0	0	0	1	02/01/2023
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		12/01/2021	Paydown		12,476	12,476	13,528	13,445	0	(969)	0	(969)	0	12,476	0	0	0	6	02/01/2023
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		12/01/2021	Paydown		321,899	321,899	349,041	346,370	0	(24,471)	0	(24,471)	0	321,899	0	0	0	1,404	04/25/2021
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		03/10/2021	Citigroup Capital Markets Inc		3,401	3,334	3,601	3,479	0	(2)	0	(2)	0	3,478	0	(77)	(77)	330	04/01/2033
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		03/01/2021	Paydown		351	351	379	366	0	(15)	0	(15)	0	351	0	0	0	225	07/01/2033
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		12/01/2021	Paydown		1,309,182	1,309,182	1,317,774	1,316,358	0	(7,176)	0	(7,176)	0	1,309,182	0	0	0	82	09/01/2033
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2021	Paydown		180,103	180,103	195,289	193,298	0	(13,195)	0	(13,195)	0	180,103	0	0	0	5	09/01/2033
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2021	Paydown		402,624	402,624	435,226	430,726	0	(28,102)	0	(28,102)	0	402,624	0	0	0	1,043	11/01/2033
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2021	Paydown		1,284,347	1,284,347	1,392,641	1,381,240	0	(96,893)	0	(96,893)	0	1,284,347	0	0	0	7,093	07/01/2034
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1		12/25/2021	Paydown		2,239,814	2,239,814	2,363,073	2,356,363	0	(116,549)	0	(116,549)	0	2,239,814	0	0	0	383	06/01/2034
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS		12/25/2021	Paydown		1,667,346	1,667,346	1,757,393	1,753,431	0	(86,084)	0	(86,084)	0	1,667,346	0	0	0	8,738	03/01/2035
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		12/25/2021	Paydown		3,635,950	3,635,950	3,780,156	3,767,958	0	(132,009)	0	(132,009)	0	3,635,950	0	0	0	14,467	04/01/2035
35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58		12/01/2021	Paydown		10,198,388	10,198,388	10,354,656	10,333,868	0	(135,480)	0	(135,480)	0	10,198,388	0	0	0	24,281	04/01/2035
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		12/01/2021	Paydown		9,361,026	9,361,026	9,749,012	9,705,963	0	(344,937)	0	(344,937)	0	9,361,026	0	0	0	782	01/01/2035
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI		03/18/2021	JP Morgan Securities, Inc		148,345	115,000	145,918	140,977	0	(211)	0	(211)	0	140,766	0	7,579	7,579	10,672	02/01/2035
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		03/19/2021	Citigroup Capital Markets Inc		3,353,850	3,000,000	3,075,548	3,060,647	0	(1,847)	0	(1,847)	0	3,058,800	0	295,050	295,050	8,125	02/01/2035
455168-GH-1	INDIANA UNIV CORPORATE MUNI TAXABLE		03/18/2021	Citigroup Capital Markets Inc		4,270,302	4,285,000	4,285,000	4,285,000	0	0	0	0	0	4,285,000	0	(14,698)	(14,698)	19,746	04/01/2035
544445-JN-0	LOS ANGELES DEPARTMENT OF AIRP CORPORATE		03/11/2021	Morgan Stanley & Co, Inc		10,780,790	9,500,000	9,715,080	9,681,939	0	(3,894)	0	(3,894)	0	9,678,045	0	1,102,745	1,102,745	1,127	09/01/2034
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE		10/12/2021	LOTUSIL		9,183,368	6,950,000	6,950,000	6,950,000	0	0	0	0	0	6,950,000	0	2,233,368	2,233,368	120,769	06/01/2035
544712-2H-4	LOS ANGELES METRO TRANS AUTH CORPORATE M		06/01/2021	Raymond James & Associates Inc		815,794	625,000	800,919	756,687	0	(3,641)	0	(3,641)	0	753,047	0	62,747	62,747	4,575	06/01/2035
545904-MS-0	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN		03/18/2021	Samuel A Ramirez & Co., Inc		3,963,852	3,600,000	3,636,122	3,624,812	0	(1,468)	0	(1,468)	0	3,623,344	0	340,508	340,508	20,098	06/01/2035
574300-MN-6	MARYLAND ST TRANSN AUTH CORPORATE MUNI		03/23/2021	Suntrust Capital Markets Inc		11,104,245	9,525,000	11,133,654	11,058,944	0	(34,335)	0	(34,335)	0	11,024,609	0	79,636	79,636	75,713	07/01/2035
575832-XJ-4	MASSACHUSETTS ST COLLEGE BLDG CORP SINK		03/12/2021	Morgan Stanley & Co, Inc		3,278,760	3,000,000	2,948,430	2,954,735	0	222	0	222	0	2,954,957	0	323,803	323,803	776	04/01/2035
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE		08/01/2021	Various		250,000	250,000	253,118	251,572	0	(1,572)	0	(1,572)	0	250,000	0	0	0	103,339	07/01/2035
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS CORPORATE		03/12/2021	WELLS FARGO SEC LLC		13,166,436	12,345,000	12,774,900	12,768,306	0	(1,966)	0	(1,966)	0	12,766,339	0	400,097	400,097	3,777	10/01/2035
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK		03/16/2021	RBC Capital Markets		4,242,417	3,865,000	3,865,000	3,865,000	0	0	0	0	0	3,865,000	0	377,417	377,417	4,333	10/01/2035
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		10/12/2021	Various		3,819,283	3,235,000	3,528,291	3,457,043	0	(29,176)	0	(29,176)	0	3,427,868	0	391,415	391,415	69	02/01/2035
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE		03/18/2021	Raymond James & Associates Inc		386,184	300,000	382,458	363,785	0	(824)	0	(824)	0	362,961	0	23,223	23,223	5,459	02/01/2035
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE		10/12/2021	LOTUSIL		6,326,082	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	1,326,082	1,326,082	86	09/01/2033
64971W-EN-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE		03/18/2021	WELLS FARGO SEC LLC		4,963,619	4,450,000	4,843,173	4,590,373	0	(9,766)	0	(9,766)	0	4,580,607	0	383,012	383,012	77	01/01/2036
64971W-EP-1	NEW YORK CITY TRANSITIONAL FIN CORPORATE		03/18/2021	WELLS FARGO SEC LLC		4,115,900	3,690,000	4,010,255	3,804,399	0	(7,958)	0	(7,958)	0	3,796,441	0	319,459	319,459	12,135	02/01/2036
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI		03/16/2021	WELLS FARGO SEC LLC		3,930,608	3,470,000	3,660,781	3,543,696	0	(4,413)	0	(4,413)	0	3,539,283	0	391,325	391,325	7,783	01/01/2036
64989K-LF-1	NEW YORK ST PWR AUTH REV & GEN CORPORATE		03/19/2021	Merrill Lynch,Pierce,Fenner &		4,834,375	4,250,000	4,531,690	4,516,225	0	(5,585)	0	(5,585)	0	4,510,640	0	323,735	323,735	13,540	03/01/2036
649902-2F-9	NEW YORK ST DORM AUTH ST PERSO CORP MUNI		03/18/2021	JP Morgan Securities, Inc		610,751	485,000	619,408	593,898	0	(1,096)	0	(1,096)	0	592,802	0	17,949	17,949	4,406	03/01/2036
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI		06/01/2021	Raymond James & Associates Inc		396,021	300,000	385,818	367,908	0	(1,483)	0	(1,483)	0	366,425	0	29,596	29,596	30,405	03/01/2036
64990C-QE-4	NY ST DORM AUTH CORPORATE MUNI		03/16/2021	Morgan Stanley & Co, Inc		9,582,300	6,300,000	9,949,996	9,923,551	0	(21,343)	0	(21,343)	0	9,902,208	0	(319,908)	(319,908)	8,670	12/01/2035
64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxabale		10/12/2021	LOTUSIL		8,315,552	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	1,915,552	1,915,552	27,841	04/01/2036
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN		06/01/2021	Market Axess		527,211	410,000	521,110	489,825	0	(2,592)	0	(2,592)	0	487,234	0	39,977	39,977	327	05/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65821D-WM-9	NORTH CAROLINA MED CARE COMMN CORPORATE		03/15/2021	Morgan Stanley & Co, Inc		5,703,250	5,000,000	5,433,250	5,405,469	0	(8,495)	0	(8,495)	0	5,396,973	0	306,277	306,277	16,449	06/01/2036
658262-FX-3	NORTH CAROLINA STATE EDUCATION Corp Muni		10/25/2021	Paydown		1,381,654	1,381,654	1,345,493	1,361,455	0	20,199	0	20,199	0	1,381,654	0	0	0	4,202	12/01/2035
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE		08/11/2021	Various		17,880,203	17,860,000	17,913,220	17,883,935	0	(3,732)	0	(3,732)	0	17,880,203	0	0	0	1,957	11/01/2036
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2021	Redemption 100.0000		159,347	159,347	159,347	159,347	0	0	0	0	0	159,347	0	0	0	667	11/01/2036
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI		06/01/2021	Goldman Sachs & Co		248,153	190,000	231,171	224,781	0	(524)	0	(524)	0	224,257	0	23,896	23,896	50	10/01/2033
67766W-ZD-7	OHIO ST WTR DEV AUTH CORPORATE MUNI		03/11/2021	WELLS FARGO SEC LLC		1,915,935	1,500,000	1,869,825	1,847,780	0	(6,862)	0	(6,862)	0	1,840,918	0	75,017	75,017	163	12/01/2033
70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE		03/11/2021	Barclays Capital Inc		2,300,380	2,000,000	2,277,600	2,269,515	0	(5,822)	0	(5,822)	0	2,263,692	0	36,688	36,688	4,521	04/01/2034
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		12/01/2021	Raymond James & Associates Inc		3,007,200	2,000,000	2,964,700	2,949,299	0	(20,838)	0	(20,838)	0	2,928,460	0	78,740	78,740	8,520	04/01/2034
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		03/15/2021	Stifel, Nicolaus & Co		9,975,963	8,750,000	9,039,213	8,948,811	0	(10,200)	0	(10,200)	0	8,938,611	0	1,037,352	1,037,352	1,518	04/01/2034
709235-T8-8	PENNSYLVANIA STATE UNIVERSITY CORPORATE		03/18/2021	Jefferies & Co, Inc		851,650	890,000	890,000	890,000	0	0	0	0	0	890,000	0	(38,350)	(38,350)	5,586	05/01/2034
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV CORPORATE		10/12/2021	LOTUSIL		3,345,026	3,000,000	3,032,913	3,024,384	0	(3,594)	0	(3,594)	0	3,020,790	0	324,236	324,236	7,284	05/01/2034
786005-C8-9	SACRAMENTO CALIF MUN UTIL DIST CORPORATE		03/11/2021	Southwest Securities Inc.		2,851,992	2,400,000	2,671,344	2,656,188	0	(4,786)	0	(4,786)	0	2,651,402	0	200,590	200,590	14,657	05/01/2034
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI		03/18/2021	Raymond James & Associates Inc		101,726	75,000	102,224	96,840	0	(238)	0	(238)	0	96,602	0	5,124	5,124	183	05/01/2034
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI		03/18/2021	Raymond James & Associates Inc		126,439	107,500	121,391	118,690	0	(120)	0	(120)	0	118,570	0	7,869	7,869	9,623	05/01/2034
798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE		03/11/2021	Barclays Capital Inc		2,800,925	2,500,000	2,560,452	2,544,802	0	(1,641)	0	(1,641)	0	2,543,161	0	257,764	257,764	6,672	05/01/2034
84129N-MB-2	SOUTHCENTRAL PA GEN AUTH CORPORATE MUNI		06/24/2021	Various		4,035,810	3,500,000	3,597,055	3,582,635	0	(3,507)	0	(3,507)	0	3,579,128	0	456,682	456,682	6,549	05/01/2034
87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F CORPORATE		10/12/2021	LOTUSIL		7,723,717	7,000,000	7,322,443	7,244,836	0	(31,568)	0	(31,568)	0	7,213,268	0	510,449	510,449	9,256	05/01/2034
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	618	06/01/2034
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		218,176	218,176	218,176	218,176	0	0	0	0	0	218,176	0	0	0	5,699	04/01/2034
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	15,947	06/01/2034
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Various		114,511	114,511	114,511	114,511	0	0	0	0	0	114,511	0	0	0	8,819	06/01/2034
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Various		109,378	109,378	109,378	109,378	0	0	0	0	0	109,378	0	0	0	30,548	06/01/2034
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Various		53,571	53,571	53,571	53,571	0	0	0	0	0	53,571	0	0	0	4,679	06/01/2034
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	11,308	06/01/2034
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	11,178	06/01/2034
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	133	06/01/2034
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur		02/23/2021	Call 100.0000		3,664,805	3,145,000	3,145,000	3,145,000	0	0	0	0	0	3,145,000	0	0	0	1,574	05/01/2034
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,480	05/01/2034
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	9,094	05/01/2034
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	7,583	05/01/2034
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	159	09/01/2034
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2021	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	125	11/01/2034
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2021	Redemption 100.0000		505,000	505,000	505,000	505,000	0	0	0	0	0	505,000	0	0	0	414	12/01/2034
914412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		03/15/2021	WELLS FARGO SEC LLC		11,091,200	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1,091,200	1,091,200	78	03/01/2035
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN		03/18/2021	Raymond James & Associates Inc		193,601	150,000	194,414	186,123	0	(370)	0	(370)	0	185,754	0	7,847	7,847	848	03/01/2035
91514A-GY-5	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		03/15/2021	Southwest Securities Inc.		3,490,650	3,000,000	3,108,240	3,082,498	0	(2,328)	0	(2,328)	0	3,080,170	0	410,480	410,480	526	02/01/2035
91514A-JY-2	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		03/18/2021	Various		5,844,181	4,835,000	6,199,937	6,182,896	0	(6,750)	0	(6,750)	0	6,176,146	0	(331,965)	(331,965)	21	03/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
917393-DD-9	UTAH CNTY UTAH CORPORATE MUNI		03/23/2021	Citigroup Capital Markets Inc		6,232,850	5,000,000	6,268,800	6,212,919	0	(27,377)	0	(27,377)	0	6,185,543	0	47,307	47,307	10	03/01/2021
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		12/15/2021	Various		1,372,973	1,372,973	1,372,973	1,372,973	0	0	0	0	0	1,372,973	0	0	0	1,953	05/01/2035
940157-YY-0	WASHINGTON SUBN SAN DIST MD CORPORATE MU		03/15/2021	Southwest Securities Inc.		4,941,000	4,500,000	4,647,330	4,558,702	0	(3,513)	0	(3,513)	0	4,555,188	0	385,812	385,812	17,431	10/01/2035
940157-YZ-7	WASHINGTON SUBN SAN DIST MD CORPORATE MU		03/15/2021	Merrill Lynch,Pierce,Fenner &		4,928,490	4,500,000	4,640,040	4,555,821	0	(3,345)	0	(3,345)	0	4,552,477	0	376,013	376,013	3,156	06/01/2036
956510-AY-7	WEST VIRGINIA ST PARKWAYS AUTH CORPORATE		03/18/2021	Janney Montgomery Scott Inc.		7,880,970	7,000,000	7,137,188	7,111,784	0	(3,006)	0	(3,006)	0	7,108,777	0	772,193	772,193	1,405	09/01/2035
97712D-7B-6	WISCONSIN ST HEALTH & EDL FACS CORPORATE		03/23/2021	Citigroup Capital Markets Inc		4,860,575	4,260,000	4,802,203	4,793,655	0	(11,573)	0	(11,573)	0	4,782,082	0	78,493	78,493	6	03/01/2021
97712D-E7-7	WISCONSIN ST HEALTH & EDL FACS CORPORATE		03/18/2021	Various		9,007,160	8,000,000	8,131,164	8,104,058	0	(3,004)	0	(3,004)	0	8,101,054	0	906,106	906,106	2,519	11/01/2035
3199999. Subtotal - Bonds - U.S. Special Revenues						659,185,884	615,475,759	643,506,006	640,642,126	0	(5,877,708)	0	(5,877,708)	0	634,654,986	0	23,901,677	23,901,677	44,864,527	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note		10/15/2021	Redemption 100.0000		885,714	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	24,325	11/01/2035
00023*-BE-2	AAA Cooper Transportation Senior Note		01/15/2021	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	91	11/01/2035
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE		06/15/2021	Maturity		8,695,000	8,695,000	9,278,491	8,732,026	0	(37,026)	0	(37,026)	0	8,695,000	0	0	0	19,361	11/01/2035
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/27/2021	Various		52,923	48,210	38,893	39,094	0	0	201	(201)	0	38,893	0	14,030	14,030	54,092	11/01/2035
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP		03/08/2021	Security Withdraw		1,675,970	1,240,000	1,545,524	1,479,473	0	(2,742)	0	(2,742)	0	1,476,731	0	199,239	199,239	3,485	12/01/2035
00111@-AA-2	Aes Hawaii, Inc. Senior Note		12/31/2021	Various		795,348	795,348	721,914	775,828	0	19,519	0	19,519	0	795,348	0	0	0	130	06/01/2021
00111@-AA-2	Aes Hawaii, Inc. Senior Note		04/01/2021	PALAC FLEX		237,076	235,803	213,401	229,282	0	906	0	906	0	230,188	0	6,888	6,888	7	06/01/2021
00124#-AF-4	Ag Processing Inc Senior Note		04/01/2021	Maturity		8,375,000	8,375,000	8,626,058	8,385,675	0	(10,675)	0	(10,675)	0	8,375,000	0	0	0	446	01/01/2036
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2021	Various		618,465	618,465	398,498	480,886	0	137,579	0	137,579	0	618,465	0	0	0	945	03/01/2036
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2021	Various		93,391	93,391	66,667	79,286	0	14,105	0	14,105	0	93,391	0	0	0	2,023	03/01/2036
00164V-AC-7	AMC NETWORKS INC CORPORATE		02/25/2021	Call 100.0000		2,339,000	2,339,000	2,186,965	2,299,984	0	2,718	0	2,718	0	2,302,702	0	36,298	36,298	487	12/01/2021
00164V-AD-5	AMC NETWORKS INC CORPORATE		02/25/2021	Call 102.5000		3,210,300	3,132,000	3,214,215	3,151,728	0	(2,258)	0	(2,258)	0	3,149,470	0	(17,470)	(17,470)	15	12/01/2021
00176@-AA-4	AMF Florence, LLC Debt in a Project		12/31/2021	Various		1,894,229	1,894,229	1,894,229	1,894,229	0	0	0	0	0	1,894,229	0	0	0	4,627	04/01/2036
00176@-AA-4	AMF Florence, LLC Debt in a Project		09/01/2021	Various		37,182,253	36,555,824	36,555,824	36,555,824	0	0	0	0	0	36,604,085	0	578,168	578,168	23,299	09/30/2022
00181A-C*-1	ANR Pipeline Company Senior Unsecured No		09/01/2021	Various		25,676,251	23,151,291	23,151,291	23,151,291	0	0	0	0	0	23,151,290	0	2,524,961	2,524,961	19,833	06/01/2036
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL		12/31/2021	Redemption 100.0000		161,823	161,823	161,823	161,823	0	0	0	0	0	161,823	0	0	0	1,413	09/01/2036
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL		12/31/2021	Redemption 100.0000		177,325	177,325	177,325	177,325	0	0	0	0	0	177,325	0	0	0	90	05/01/2021
00195#-AA-9	Amazon (Toledo OH) CTL		12/31/2021	Redemption 100.0000		819,935	819,935	819,935	819,935	0	0	0	0	0	819,935	0	0	0	10	03/01/2021
00206R-MD-1	AT&T INC CORP 3.550% 09/15/55		09/09/2021	Tax Free Exchange		2,960,413	2,952,000	2,181,651	2,183,769	0	5,763	0	5,763	0	2,189,532	0	770,881	770,881	0	03/01/2021
00206R-ME-9	AT&T INC CORP 3.650% 09/15/59		09/09/2021	Tax Free Exchange		2,321,366	2,490,000	2,103,585	2,104,523	0	2,710	0	2,710	0	2,107,232	0	214,134	214,134	567	10/01/2033
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		02/15/2021	Paydown		80,288	80,288	80,276	80,285	0	3	0	3	0	80,288	0	0	0	677	01/01/2022
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		12/15/2021	Paydown		5,528,415	5,528,415	5,527,942	5,528,113	0	301	0	301	0	5,528,415	0	0	0	38,877	12/01/2046
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL		12/31/2021	Redemption 100.0000		165,319	165,319	165,319	165,319	0	0	0	0	0	165,319	0	0	0	65,003	05/01/2043
002474-A#-1	AZZ Inc Senior Note 5.420% 01/20/21		01/20/2021	Maturity		18,390,000	18,390,000	18,719,698	18,392,911	0	(2,911)	0	(2,911)	0	18,390,000	0	0	0	23,298	04/01/2047
002824-AV-2	ABBOTT LABORATORIES CORPORATE		12/13/2021	JANE STREET EXECUTION SERVICES		5,847,800	4,000,000	5,391,099	5,103,535	0	(40,624)	0	(40,624)	0	5,062,911	0	784,889	784,889	275,490	10/01/2048
002824-BP-4	ABBOTT LABORATORIES CORPORATE		05/12/2021	Various		14,542,895	15,000,000	14,965,600	14,967,856	0	1,584	0	1,584	0	14,969,440	0	(426,545)	(426,545)	100,603	02/01/2048
00287Y-AQ-2	ABBVIE INC CORPORATE 3.600% 05/14/25		03/16/2021	Morgan Stanley & Co, Inc		5,158,686	4,733,000	4,920,819	4,876,258	0	(7,052)	0	(7,052)	0	4,869,206	0	289,480	289,480	26,101	12/01/2047
00287Y-BD-0	ABBVIE INC CORPORATE 4.875% 11/14/48		03/22/2021	Goldman Sachs & Co		2,431,000	2,000,000	2,557,920	2,555,005	0	(2,894)	0	(2,894)	0	2,552,111	0	(121,111)	(121,111)	39,167	12/01/2047
00287Y-BK-4	ABBVIE INC CORP FLOATER		04/05/2021	Goldman Sachs & Co		12,020,280	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	20,280	20,280	24	06/01/2021
00287Y-BP-3	ABBVIE INC CORP FLOATER		05/18/2021	JP Morgan Securities, Inc		10,071,500	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	71,500	71,500	297	04/01/2036
00287Y-BY-4	ABBVIE INC CORP FLOATER		04/05/2021	Various		35,022,001	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	22,001	22,001	386	04/01/2036
00287Y-DB-2	ABBVIE INC CORPORATE 4.750% 03/15/45		12/01/2021	Barclays Capital Inc		3,731,904	2,976,000	3,620,253	3,618,188	0	(16,547)	0	(16,547)	0	3,601,641	0	130,263	130,263	663	06/01/2036
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE		07/15/2021	JANE STREET EXECUTION SERVICES		395,737	381,000	383,385	381,583	0	(144)	0	(144)	0	381,439	0	14,298	14,298	723	05/01/2037
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE		03/04/2021	WELLS FARGO SEC LLC		12,186,900	10,000,000	13,480,300	13,410,181	0	(19,080)	0	(19,080)	0	13,391,101	0	(1,204,201)	(1,204,201)	1,492	02/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2		03/25/2021	Paydown		177,256	177,256	152,508	177,010	0	246	0	246	0	177,256	0	0	0	2,169	10/01/2034
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/27/2021	Paydown		576,662	576,662	97,477	117,449	0	459,213	0	459,213	0	576,662	0	0	0	346	10/01/2037
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/27/2021	Paydown		54,805	52,213	14,944	950	0	53,856	0	53,856	0	54,805	0	0	0	1,515	01/01/2023
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/27/2021	Paydown		86,696	86,696	77,621	81,462	0	5,234	0	5,234	0	86,696	0	0	0	16,976	05/01/2038
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/27/2021	Low Book Value		124,690	122,789	34,694	53,403	0	6,709	0	6,709	0	60,112	0	64,578	64,578	22,739	06/01/2038
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/27/2021	Low Book Value		190,041	186,503	297	242	0	354	0	354	0	597	0	189,444	189,444	14,774	12/01/2035
00724P-AD-1	ADOBE INC CORPORATE 2.300% 02/01/30		10/19/2021	Various		12,480,069	12,300,000	13,478,832	13,429,729	0	(46,421)	0	(46,421)	0	13,383,308	0	(903,239)	(903,239)	114	08/01/2036
00766T-AD-2	AECOM Technology Corp CORP		03/09/2021	Merrill Lynch,Pierce,Fenner &		3,045,625	2,750,000	3,049,063	3,044,203	0	(15,407)	0	(15,407)	0	3,028,796	0	16,829	16,829	74	10/01/2021
008016-A#-4	The Aerospace Corporation Senior Secured		12/08/2021	Various		761,250	761,250	761,250	761,250	0	0	0	0	0	761,250	0	0	0	1,434	03/01/2022
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2021	Various		1,208,390	1,208,390	1,208,390	1,208,390	0	0	0	0	0	1,208,390	0	0	0	2,543	11/01/2036
008016-A*-8	The Aerospace Corporation Senior Secured		09/01/2021	PLIC BV SA PCG		2,037,345	1,763,140	1,763,140	1,763,140	0	0	0	0	0	1,763,139	0	274,206	274,206	430	09/01/2036
008016-B*-7	The Aerospace Corporation Senior Secured		12/02/2021	Redemption 100.0000		254,258	254,258	254,258	254,258	0	0	0	0	0	254,258	0	0	0	36	11/01/2021
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		09/22/2021	Various		417,349	417,349	417,349	417,349	0	0	0	0	0	417,349	0	0	0	198	11/01/2021
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		09/22/2021	Various		162,065	162,065	161,134	161,296	0	770	0	770	0	162,065	0	0	0	265	02/01/2022
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		04/01/2021	PALAC FLEX		1,455,856	1,397,529	1,336,768	1,347,307	0	466	0	466	0	1,347,773	0	108,083	108,083	9,386	02/01/2037
009158-BA-3	AIR PRODS & CHEMS INC CORPORATE		03/17/2021	JP Morgan Securities, Inc		2,933,640	3,196,000	3,374,005	3,371,983	0	(908)	0	(908)	0	3,371,074	0	(437,434)	(437,434)	122	03/01/2037
01029#-AA-9	Alabama Gas Corporation Senior Note		12/22/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	96	04/01/2037
010392-EE-4	ALABAMA POWER SENIOR NOTES		03/08/2021	Security Withdraw		12,415,361	10,000,000	9,477,000	9,670,601	0	4,284	0	4,284	0	9,674,885	0	2,740,476	2,740,476	143	12/01/2038
013817-AQ-4	ARCONIC INC CORPORATE 5.870% 02/23/22		05/03/2021	Various		6,357,236	6,079,000	6,063,954	6,076,076	0	608	0	608	0	6,076,684	0	2,316	2,316	12	12/01/2038
01449*-AA-5	Alexander & Baldwin, LLC Senior Note		07/25/2021	Redemption 100.0000		2,850,000	2,850,000	2,850,000	2,850,000	0	0	0	0	0	2,850,000	0	0	0	2,284	04/01/2024
01449*-AA-5	Alexander & Baldwin, LLC Senior Note		09/01/2021	PLIC BV SA PCG		1,199,947	1,122,309	1,122,309	1,122,309	0	0	0	0	0	1,122,309	0	77,638	77,638	3,301	02/01/2025
01449*-AB-3	Alexander & Baldwin, LLC Senior Note		01/25/2021	Redemption 100.0000		445,500	445,500	445,500	445,500	0	0	0	0	0	445,500	0	0	0	2,737	12/01/2039
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		07/25/2021	Various		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	8	10/01/2037
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure		12/31/2021	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,977	06/01/2038
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2021	Redemption 100.0000		569,818	569,818	569,818	569,818	0	0	0	0	0	569,818	0	0	0	246	09/01/2023
01959L-AC-6	Allina Health System CORPORATE		12/01/2021	Barclays Capital Inc		6,610,773	5,525,000	5,917,054	5,908,321	0	(8,095)	0	(8,095)	0	5,900,226	0	710,547	710,547	8,705	05/01/2025
020002-BA-8	ALLSTATE CORP CORP 4.500% 06/15/43		06/02/2021	Morgan Stanley & Co, Inc		12,224,600	10,000,000	11,270,400	11,102,364	0	(13,386)	0	(13,386)	0	11,088,978	0	1,135,622	1,135,622	4,582	07/01/2022
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		01/15/2021	Paydown		33,500,000	33,500,000	33,495,568	33,497,385	0	2,615	0	2,615	0	33,500,000	0	0	0	1,847	07/01/2022
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		05/15/2021	Paydown		18,100,000	18,100,000	18,099,832	18,097,091	0	2,909	0	2,909	0	18,100,000	0	0	0	2,493	07/01/2022
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		07/15/2021	Paydown		15,400,000	15,400,000	15,397,795	15,399,563	0	437	0	437	0	15,400,000	0	0	0	492	07/01/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		10/15/2021	Paydown		16,201,840	16,201,840	16,200,732	16,201,229	0	611	0	611	0	16,201,840	0	0	0	501	08/01/2037
02008Q-AC-4	ALLY AUTO ASSET BACKED		12/15/2021	Paydown		7,779,864	7,779,864	7,779,213	7,779,498	0	366	0	366	0	7,779,864	0	0	0	4,013	07/01/2022
02079K-AD-9	Alphabet Inc CORPORATE		08/03/2021	Various		31,743,771	32,785,000	32,695,169	32,698,530	0	1,568	0	1,568	0	32,700,097	0	(956,326)	(956,326)	2,632	07/01/2022
02079K-AJ-6	Alphabet Inc CORPORATE		03/17/2021	JP Morgan Securities, Inc		535,098	555,000	553,113	553,218	0	57	0	57	0	553,275	0	(18,177)	(18,177)	81	10/01/2037
02112#-AF-4	Alsco Inc. Senior Unsecured Note		10/15/2021	Redemption 100.0000		6,677,600	6,677,600	6,677,600	6,677,600	0	0	0	0	0	6,677,600	0	0	0	1,455	05/01/2023
02112#-AG-2	Alsco Inc. Senior Unsecured Note		10/17/2021	Various		8,558,824	8,558,824	8,558,824	8,558,824	0	0	0	0	0	8,558,824	0	0	0	439	02/01/2023
021338-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2021	Various		438,987	438,987	439,556	439,393	0	(406)	0	(406)	0	438,987	0	0	0	1,106	02/01/2023
021338-AA-2	Alta Realty Investments LLC Senior Secur		09/01/2021	Various		7,080,392	6,081,017	6,105,075	6,098,192	0	(267)	0	(267)	0	6,097,924	0	982,468	982,468	515	11/01/2022
023135-BT-2	Amazon.com, Inc. CORPORATE		05/10/2021	Various		8,912,800	10,000,000	10,568,700	10,562,135	0	(5,043)	0	(5,043)	0	10,557,092	0	(1,644,292)	(1,644,292)	537	03/01/2038
02361D-AT-7	AMEREN ILLINOIS CO CORPORATE		12/01/2021	Barclays Capital Inc		1,537,476	1,175,000	1,311,053	1,306,700	0	(2,519)	0	(2,519)	0	1,304,182	0	233,294	233,294	646	06/01/2038
02361D-AU-4	AMEREN ILLINOIS CO CORPORATE		06/22/2021	Various		3,969,515	3,715,000	4,267,866	4,261,687	0	(6,288)	0	(6,288)	0	4,255,400	0	(285,885)	(285,885)	177	09/01/2023
024018-AD-1	American Assets Trust, L.P. Senior Unsec		09/01/2021	Various		14,216,945	12,830,929	12,830,929	12,830,929	0	0	0	0	0	13,401,326	0	815,619	815,619	44,447	11/10/2046
02507*-AD-6	American Century Companies Inc Senior Un		09/01/2021	DB PPC NonTrust GOLD		980,760	900,000	900,000	900,000	0	0	0	0	0	900,000	0	80,760	80,760	16,927	01/01/2038
025816-BF-5	AMERICAN EXPRESS CO CORP		06/02/2021	Merrill Lynch,Pierce,Fenner &		6,948,251	6,017,000	6,310,447	6,270,482	0	(3,060)	0	(3,060)	0	6,267,422	0	680,829	680,829	809	12/01/2022
025816-CC-1	AMERICAN EXPRESS CO CORPORATE		07/15/2021	Goldman Sachs & Co		8,233,900	7,702,000	8,040,920	7,956,972	0	(44,533)	0	(44,533)	0	7,912,438	0	321,462	321,462	2,480	02/01/2023
025816-CF-4	AMERICAN EXPRESS CO CORPORATE		07/15/2021	SMBC NIKKO SECURITIES		7,780,297	7,114,000	7,300,885	7,262,370	0	(14,467)	0	(14,467)	0	7,247,903	0	532,394	532,394	1,090	11/01/2038
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC		07/15/2021	Paydown		25,300,000	25,300,000	25,296,165	25,299,258	0	742	0	742	0	25,300,000	0	0	0	125	02/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC		09/15/2021	Paydown		24,800,000	24,800,000	24,796,647	24,799,150	0	850	0	850	0	24,800,000	0	0	0	699	04/01/2023
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATE		12/02/2021	Taxable Exchange		6,968,262	6,960,000	6,973,283	6,969,673	0	(1,410)	0	(1,410)	0	6,968,262	0	0	0	1,184	08/01/2023
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOA		12/10/2021	Maturity		44,250,000	44,250,000	44,250,000	44,250,000	0	0	0	0	0	44,250,000	0	0	0	106	03/01/2023
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE		12/01/2021	Barclays Capital Inc		2,582,640	2,000,000	2,330,040	2,321,297	0	(6,535)	0	(6,535)	0	2,314,762	0	267,878	267,878	2,689	04/01/2023
026874-DN-4	AMERICAN INTL GROUP INC CORPORATE		03/16/2021	Merrill Lynch,Pierce,Fenner &		1,374,503	1,214,000	1,346,192	1,336,567	0	(2,910)	0	(2,910)	0	1,333,658	0	40,845	40,845	3,743	06/01/2038
02860#-AB-7	American National Red Cross Series A Sen		06/09/2021	Various		56,169,296	52,500,000	52,500,000	52,500,000	0	0	0	0	0	52,500,000	0	0	0	1,155	04/01/2023
02860#-AC-5	American National Red Cross Series B Sen		06/09/2021	Call 100.0000		8,273,397	6,560,000	6,560,000	6,560,000	0	0	0	0	0	6,560,000	0	0	0	1,000	04/01/2023
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES		10/12/2021	LOTUSIL		1,467,002	1,142,000	1,138,433	1,140,576	0	31	0	31	0	1,140,607	0	326,395	326,395	1,822	07/01/2023
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		12/27/2021	Paydown		184,356	184,356	186,199	184,740	0	(384)	0	(384)	0	184,356	0	0	0	3,174	05/01/2023
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/27/2021	Paydown		78,489	78,489	78,951	78,833	0	(344)	0	(344)	0	78,489	0	0	0	565	09/01/2023
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/27/2021	Paydown		679,189	774,424	547,268	560,224	0	118,965	0	118,965	0	679,189	0	0	0	504	10/01/2023
03083#-AF-7	AmeriMark Holdings, LLC Senior Subordina		10/15/2021	Call 100.0000		5,265,447	5,265,447	3,289,666	3,289,751	0	0	0	0	0	3,289,751	0	1,975,696	1,975,696	3,283	08/01/2023
031100-K#-6	Ametek Inc Senior Note		12/20/2021	Various		29,858,849	29,858,849	29,411,765	31,110,357	0	0	0	0	(1,698,592)	29,858,849	447,084	0	447,084	4,850	08/01/2023
031162-CF-5	AMGEN INC CORPORATE 4.663% 06/15/51		03/24/2021	Citigroup Capital Markets Inc		6,076,100	5,000,000	7,093,300	7,074,522	0	(10,907)	0	(10,907)	0	7,063,615	0	(987,515)	(987,515)	1,055	01/01/2024
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE		03/08/2021	Security Withdraw		5,273,594	3,300,000	5,301,153	4,883,703	0	(11,065)	0	(11,065)	0	4,872,639	0	400,955	400,955	945	12/01/2038
03674X-AC-0	Antero Resources Corporation CORPORATE		02/10/2021	Call 100.0000		1,300,000	1,300,000	1,282,125	1,289,701	0	358	0	358	0	1,290,058	0	9,942	9,942	1,131	02/01/2024
03674X-AF-3	Antero Resources Corporation CORPORATE		06/01/2021	Call 100.0000		3,000,000	3,000,000	2,730,000	2,818,557	0	28,958	0	28,958	0	2,847,515	0	152,485	152,485	2,572	02/01/2039
037411-BA-2	APACHE CORP CORPORATE 4.750% 04/15/43		08/16/2021	Various		17,381,125	16,475,000	16,619,938	16,595,509	0	(2,118)	0	(2,118)	0	16,593,391	0	787,734	787,734	747	04/01/2024
037735-CK-1	APPALACHIAN PWR CO CORPORATE		03/08/2021	Security Withdraw		2,647,130	1,928,000	2,436,520	2,364,310	0	(3,196)	0	(3,196)	0	2,361,114	0	286,016	286,016	1,059	04/01/2024
037735-CM-7	APPALACHIAN PWR CO CORPORATE		03/08/2021	Security Withdraw		28,541,122	19,700,000	24,954,530	24,202,798	0	(29,755)	0	(29,755)	0	24,173,043	0	4,368,079	4,368,079	5,032	07/01/2039
037735-CT-2	APPALACHIAN PWR CO CORPORATE		03/15/2021	Daiwa Securities Co. Ltd Tokyo		556,880	500,000	539,615	536,560	0	(214)	0	(214)	0	536,346	0	20,534	20,534	49,534	02/01/2041
037833-BS-8	APPLE INC CORPORATE 2.250% 02/23/21		01/27/2021	Call 100.0000		20,140,000	20,140,000	20,178,350	20,139,486	0	77	0	77	0	20,139,563	0	437	437	28,290	02/01/2041
037833-CR-9	APPLE INC CORPORATE 3.200% 05/11/27		10/05/2021	BPN Paribas Securities		5,484,100	5,000,000	5,688,700	5,651,172	0	(79,529)	0	(79,529)	0	5,571,643	0	(87,543)	(87,543)	12,927	08/01/2042
03784Y-A*-2	Apple Hospitality REIT Inc Sr. Unsecured		04/01/2021	PALAC FLEX		913,551	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(86,449)	(86,449)	13,576	09/01/2042
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not		07/01/2021	Various		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	7,256	09/01/2042
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE		03/08/2021	Various		16,216,239	13,159,000	14,777,524	14,673,036	0	(7,266)	0	(7,266)	0	14,665,770	0	1,550,469	1,550,469	8,710	04/01/2043
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE		03/15/2021	Various		35,851,302	33,239,000	38,756,892	38,593,566	0	(108,655)	0	(108,655)	0	38,484,911	0	(2,633,609)	(2,633,609)	14,730	05/01/2043
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES		10/12/2021	LOTUSIL		6,800,127	5,000,000	5,747,750	5,437,762	0	(25,842)	0	(25,842)	0	5,411,921	0	1,388,206	1,388,206	2,163	06/01/2043
039483-BE-1	ARCHER DANIELS MIDLAND C CORP		06/02/2021	JP Morgan Securities, Inc		1,428,559	1,125,000	1,271,679	1,251,625	0	(1,673)	0	(1,673)	0	1,249,952	0	178,607	178,607	5,676	09/01/2039
039688-AJ-1	Arctic Slope Regional Corporat Senior Un		09/01/2021	Various		4,893,476	4,510,295	4,510,295	4,510,295	0	0	0	0	0	4,510,295	0	383,181	383,181	5,339	11/01/2039
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/27/2021	Paydown		43,550	43,550	41,949	33,435	0	10,115	0	10,115	0	43,550	0	0	0	1,145	01/01/2025
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		12/15/2021	Paydown		1,960,036	1,960,036	1,959,984	1,959,965	0	71	0	71	0	1,960,036	0	0	0	7,500	09/01/2042
040555-CN-2	ARIZONA PUB SVC CO CORPORATE		06/02/2021	Goldman Sachs & Co		435,405	366,000	411,742	405,297	0	(537)	0	(537)	0	404,760	0	30,645	30,645	16,040	10/01/2046
040555-CZ-5	ARIZONA PUB SVC CO CORPORATE		03/16/2021	Goldman Sachs & Co		1,659,824	1,600,000	1,635,344	1,632,202	0	(742)	0	(742)	0	1,631,460	0	28,364	28,364	115,294	09/01/2050
040850-A*-0	Arkansas Electric Cooperative First Mtge		12/30/2021	Redemption 100.0000		500,000	500,000	588,297	551,401	0	(51,401)	0	(51,401)	0	500,000	0	0	0	3,381	09/01/2050
04317@-AC-2	Arthur J. Gallagher & Co Senior Note		09/01/2021	Various		21,749,440	20,557,258	20,557,258	20,557,258	0	0	0	0	0	20,557,257	0	1,192,183	1,192,183	125	08/01/2037
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		09/01/2021	Various		19,561,000	19,204,621	19,353,232	19,277,591	0	(33,473)	0	(33,473)	0	19,244,118	0	316,882	316,882	4	08/01/2037
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE		12/01/2021	WELLS FARGO SEC LLC		4,961,200	4,000,000	4,054,160	4,049,284	0	(973)	0	(973)	0	4,048,311	0	912,889	912,889	3,874	05/01/2025
044209-AF-1	ASHLAND INC CORPORATE 4.750% 08/15/22		09/02/2021	Various		585,342	563,000	524,998	554,575	0	3,391	0	3,391	0	557,966	0	5,034	5,034	1,891	06/01/2025
04472*-AJ-0	Ashley Furniture Industries, L Series D		12/30/2021	Redemption 100.0000		2,307,543	2,307,543	2,307,543	2,307,543	0	0	0	0	0	2,307,543	0	0	0	945	04/01/2040
04472*-AK-7	Ashley Furniture Industries, L Senior No		10/17/2021	Redemption 100.0000		324,283	324,283	324,283	324,283	0	0	0	0	0	324,283	0	0	0	1,821	04/01/2025
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		09/15/2021	Paydown		111,030	111,030	83,800	32,636	0	78,393	0	78,393	0	111,030	0	0	0	9	05/01/2025
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		12/27/2021	Paydown		287,009	287,009	250,853	253,645	0	33,363	0	33,363	0	287,009	0	0	0	0	05/01/2025
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1		12/27/2021	Paydown		181,356	181,356	51,470	59,119	0	122,236	0	122,236	0	181,356	0	0	0	46	06/01/2025
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/27/2021	Paydown		274,648	274,648	191,037	135,512	0	139,136	0	139,136	0	274,648	0	0	0	3	06/01/2025
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure		10/31/2021	Redemption 100.0000		879,259	879,259	879,259	879,259	0	0	0	0	0	879,259	0	0	0	311	05/01/2040
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		12/01/2021	Paydown		5,803,913	5,803,913	5,977,984	5,858,307	0	(54,394)	0	(54,394)	0	5,664,824	0	0	0	3,816	08/01/2040
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2021	Various		3,484,385	3,484,385	3,485,986	3,485,391	0	(1,006)	0	(1,006)	0	3,484,385	0	0	0	42	08/01/2025
049560-AM-7	ATMOS ENERGY CORP CORPORATE		06/02/2021	MILLENIUM ADVISORS, LLC		300,722	265,000	281,960	279,893	0	(170)	0	(170)	0	279,723	0	20,999	20,999	2	08/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
049560-AT-2	ATMOS ENERGY CORP CORPORATE		05/10/2021	Susquehanna Intl Group		1,396,680	1,500,000	1,504,140	1,504,099	0	(151)	0	(151)	0	1,503,948	0	(107,268)	(107,268)	26,292	02/01/2041
05332*-BG-2	Automotive Rentals, Inc. Senior Secured		09/01/2021	Various		40,027,355	36,192,416	36,192,416	36,192,416	0	0	0	0	0	36,192,417	0	3,834,938	3,834,938	7,352	09/01/2040
05377R-DL-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/12/2021	Credit Suisse First Boston Cor		1,608,633	1,500,000	1,499,470	1,499,601	0	25	0	25	0	1,499,626	0	109,007	109,007	12,528	09/01/2040
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/12/2021	Lloyds Securities Inc		1,561,641	1,500,000	1,499,973	1,499,970	0	0	0	0	0	1,499,971	0	61,670	61,670	31,717	11/01/2040
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BAC		07/15/2021	Paydown		16,200,000	16,200,000	16,197,713	16,199,567	0	433	0	433	0	16,200,000	0	0	0	59,441	11/25/2055
05531F-AV-5	BB&T CORP CORPORATE 2.050% 05/10/21		04/08/2021	Call 100.0000		9,000,000	9,000,000	8,990,640	8,999,103	0	582	0	582	0	8,999,685	0	315	315	39,642	10/25/2052
05531G-AB-7	BB&T CORP CORPORATE 3.875% 03/19/29		03/16/2021	Merrill Lynch,Pierce,Fenner &		3,626,318	3,250,000	3,484,315	3,452,177	0	(4,602)	0	(4,602)	0	3,447,575	0	178,743	178,743	89,980	11/25/2052
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BAC		05/15/2021	Paydown		10,000,000	10,000,000	9,997,723	9,998,172	0	1,828	0	1,828	0	10,000,000	0	0	0	198,227	08/25/2058
05565E-AF-2	BMW US CAP CORP LLC CORPORATE		04/11/2021	Maturity		22,200,000	22,200,000	22,192,830	22,198,653	0	1,347	0	1,347	0	22,200,000	0	0	0	129,183	08/25/2059
05565E-AL-9	BMW US CAP CORP LLC CORPORATE		09/15/2021	Maturity		10,000,000	10,000,000	9,731,700	9,865,965	0	134,035	0	134,035	0	10,000,000	0	0	0	2,832	10/01/2042
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		04/12/2021	Maturity		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	82,667	07/15/2047
05577@-AN-0	BTMU Capital Corp Equipment Note		10/15/2021	Redemption 100.0000		390,909	390,909	435,023	406,859	0	(15,950)	0	(15,950)	0	390,909	0	0	0	40,521	06/01/2060
05825#-AL-2	Baldwin Richardson Foods Senior Secured		12/31/2021	Redemption 100.0000		1,046,670	1,046,670	1,046,670	1,046,670	0	0	0	0	0	1,046,670	0	0	0	126,667	05/15/2044
05825#-AL-2	Baldwin Richardson Foods Senior Secured		04/01/2021	PALAC FLEX		789,492	803,258	803,258	803,258	0	0	0	0	0	803,258	0	(13,766)	(13,766)	534,704	07/01/2039
05825#-AM-0	Baldwin Richardson Foods Senior Secured		12/26/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,121	06/01/2039
05825#-AN-8	Baldwin Richardson Foods Senior Secured		11/09/2021	Redemption 100.0000		1,529,412	1,529,412	1,529,412	1,529,412	0	0	0	0	0	1,529,412	0	0	0	104,400	01/01/2045
05849B-AR-7	BALL CORP CORPORATE 5.000% 03/15/22		10/28/2021	Call 101.6900		6,609,850	6,500,000	6,686,250	6,536,957	0	(25,557)	0	(25,557)	0	6,511,399	0	(11,399)	(11,399)	285,750	07/01/2045
05849B-AS-5	BALL CORP CORPORATE 4.000% 11/15/23		04/09/2021	Barclays Capital Inc		1,341,281	1,255,000	1,255,000	1,255,000	0	0	0	0	0	1,255,000	0	86,281	86,281	50,625	05/01/2048
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2021	Low Book Value		31,530	32,829	1,966	1,902	0	118	0	118	0	2,020	0	29,510	29,510	12,980	08/01/2040
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2021	Paydown		97,363	97,363	46,362	60,702	0	36,661	0	36,661	0	97,363	0	0	0	133,981	05/15/2050
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER		12/01/2021	Various		8,853,340	7,000,000	8,657,880	8,616,726	0	(4,328)	0	(4,328)	0	8,612,399	0	240,941	240,941	124,163	01/01/2039
06051G-HA-0	BANK OF AMERICA CORP CORP FLOATER		12/01/2021	Barclays Capital Inc		5,887,700	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	887,700	887,700	207,130	07/01/2043
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER		06/22/2021	Various		21,991,314	19,050,000	24,344,072	24,334,427	0	(49,371)	0	(49,371)	0	24,285,056	0	(2,293,742)	(2,293,742)	10,603	08/01/2037
06051G-JF-7	BANK OF AMERICA CORP CORP FLOATER		03/26/2021	Goldman Sachs & Co		4,713,650	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(286,350)	(286,350)	345,219	08/01/2036
06051G-JM-2	BANK OF AMERICA CORP CORP FLOATER		03/23/2021	Various		25,205,651	27,715,000	27,715,000	27,715,000	0	0	0	0	0	27,715,000	0	(2,509,349)	(2,509,349)	142,771	02/01/2039
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2021	Paydown		2,475,192	2,475,192	2,499,819	2,487,503	0	(12,311)	0	(12,311)	0	2,365,141	0	0	0	118,388	02/01/2040
06367C-2Y-2	BANK OF MONTREAL (CHICAGO BRAN CERTIFICA		12/13/2021	Maturity		54,000,000	54,000,000	54,000,000	54,000,000	0	0	0	0	0	54,000,000	0	0	0	44,821	06/15/2047
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		03/12/2021	Call 100.0000		2,900,000	2,900,000	2,953,142	2,902,341	0	(2,247)	0	(2,247)	0	2,900,094	0	(94)	(94)	60,444	11/15/2055
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE		02/01/2021	Maturity		7,000,000	7,000,000	7,502,950	7,005,158	0	(5,158)	0	(5,158)	0	7,000,000	0	0	0	13,577	03/15/2040
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		07/15/2021	Market Axess		1,145,689	1,142,000	1,234,388	1,149,766	0	(6,629)	0	(6,629)	0	1,143,137	0	2,552	2,552	12,040	03/15/2040
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		08/20/2021	Various		24,888,000	24,888,000	25,757,390	24,970,089	0	(81,049)	0	(81,049)	0	24,889,040	0	(1,040)	(1,040)	146,125	10/01/2047
06406R-AB-3	BANK OF NEW YORK MELLON CORP/T CORP FLOA		03/16/2021	Susquehanna Intl Group		3,313,830	3,000,000	3,146,310	3,119,864	0	(3,888)	0	(3,888)	0	3,115,976	0	197,854	197,854	373,378	03/15/2039
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BAC		07/15/2021	Paydown		458,444	458,444	458,378	458,426	0	18	0	18	0	458,444	0	0	0	17,154	03/15/2040
06541F-AX-7	BANK 2017-BNK4 CMBS 3.100% 05/15/50		12/01/2021	Paydown		60,299	60,299	61,392	60,818	0	(519)	0	(519)	0	60,299	0	0	0	75,556	11/01/2052
065603-AC-6	BOTW_AUTO ASSET BACKED		08/15/2021	Paydown		4,034,263	4,034,263	4,033,867	4,034,033	0	229	0	229	0	4,034,263	0	0	0	9,964	07/25/2041
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		06/02/2021	Various		2,299,597	1,770,000	2,537,348	2,526,044	0	(8,117)	0	(8,117)	0	2,517,927	0	(218,330)	(218,330)	527,862	11/15/2049
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG		10/01/2021	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	3,441	09/01/2027
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG		06/15/2021	Redemption 100.0000		38,446	38,446	38,446	38,446	0	0	0	0	0	38,446	0	0	0	4,716	06/01/2040
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG		09/01/2021	Various		12,044,582	11,116,564	11,116,564	11,116,564	0	0	0	0	0	11,116,564	0	928,018	928,018	21,667	12/01/2050
07274E-AF-0	BAYER US FINANCE LLC CORPORATE		10/08/2021	Maturity		8,750,000	8,750,000	9,178,230	8,813,464	0	(63,464)	0	(63,464)	0	8,750,000	0	0	0	46,667	08/15/2049
07274N-AZ-6	BAYER US FINANCE II LLC CORPORATE		06/02/2021	Goldman Sachs & Co		145,724	132,000	139,409	138,492	0	(169)	0	(169)	0	138,323	0	7,401	7,401	111,838	12/01/2049
07274N-BA-0	BAYER US FINANCE II LLC CORPORATE		03/08/2021	Security Withdraw		1,208,368	1,000,000	982,287	983,850	0	122	0	122	0	983,972	0	224,396	224,396	128,819	12/01/2043
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		12/01/2021	Raymond James & Associates Inc		973,104	800,000	804,456	804,052	0	(73)	0	(73)	0	803,979	0	169,125	169,125	14,112	09/01/2050
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		10/12/2021	LOTUSIL		4,897,205	4,500,000	4,548,825	4,524,856	0	(3,994)	0	(3,994)	0	4,520,862	0	376,343	376,343	149,000	01/15/2040
07330N-AJ-4	BB&T CORP CORPORATE 2.850% 04/01/21		02/26/2021	Call 100.0000		12,335,000	12,335,000	12,553,988	12,342,197	0	(6,606)	0	(6,606)	0	12,335,592	0	(592)	(592)	56,000	08/15/2045
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/27/2021	Paydown		17,947	17,947	18,020	17,960	0	(13)	0	(13)	0	17,947	0	0	0	2,880	02/01/2039
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		09/27/2021	Paydown		14,780	14,780	14,780	14,780	0	0	0	0	0	14,780	0	0	0	3,054	02/01/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2		09/27/2021	Paydown		44,340	44,340	44,340	44,340	0	0	0	0	0	44,340	0	0	0	58,333	02/15/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2021	Redemption 100.0000		41,888	41,888	41,888	41,888	0	0	0	0	0	41,888	0	0	0	69,389	06/01/2044
075887-BA-6	BECTON DICKINSON & CO CORPORATE		03/15/2021	Call 101.8570		2,037,141	2,000,000	2,083,780	2,009,027	0	(2,168)	0	(2,168)	0	2,006,859	0	(6,859)	(6,859)	324,333	02/15/2047
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2021	Redemption 100.0000		181,881	181,881	181,881	181,881	0	0	0	0	0	181,881	0	0	0	11,963	11/15/2025
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2021	Redemption 100.0000		271,660	271,660	271,660	271,660	0	0	0	0	0	271,660	0	0	0	8,018	11/15/2026
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		12/01/2021	Paydown		2,320,116	2,320,116	2,466,574	2,443,571	0	(123,455)	0	(123,455)	0	2,221,325	0	0	0	13,543	11/15/2026
084664-BV-2	BERKSHIRE HATHAWAY FIN CORPORATE		06/02/2021	WELLS FARGO SEC LLC		613,135	507,000	555,090	548,926	0	(505)	0	(505)	0	548,420	0	64,715	64,715	3,739	05/15/2022
08888@-AA-6	BIF II Safe Harbor Holdings LL Senior Se		09/01/2021	Various		6,605,362	5,963,766	5,963,766	5,963,766	0	0	0	0	0	6,544,602	0	60,760	60,760	4,642	12/01/2022
09068#-AA-4	Biotrial, USA, Inc. Debt		12/27/2021	Various		507,838	507,838	508,245	508,016	0	(178)	0	(178)	0	507,838	0	0	0	3,573	05/15/2027
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2021	Various		1,951,533	1,951,533	1,951,533	1,951,533	0	0	0	0	0	1,951,533	0	0	0	1,736	05/15/2027
09247X-AH-4	BLACKROCK INC CORPORATE		05/24/2021	Maturity		5,000,000	5,000,000	5,570,000	5,047,601	0	(47,601)	0	(47,601)	0	5,000,000	0	0	0	1,449	11/15/2023
09247X-AP-6	BLACKROCK INC CORPORATE		03/16/2021	Key Capital Markets		2,345,070	2,150,000	2,180,552	2,176,280	0	(604)	0	(604)	0	2,175,677	0	169,393	169,393	5,796	11/15/2028
09247X-AR-2	BLACKROCK INC CORPORATE		11/09/2021	Various		14,967,793	15,417,000	16,330,156	16,296,706	0	(21,091)	0	(21,091)	0	16,275,615	0	(1,307,822)	(1,307,822)	3,985	11/15/2028
097023-AD-7	BOEING CO DEBENTURES 8.750% 08/15/21		08/15/2021	Maturity		3,100,000	3,100,000	3,881,603	3,139,202	0	(39,202)	0	(39,202)	0	3,100,000	0	0	0	1,631	11/15/2030
097023-AX-3	BOEING CO CORPORATE 6.875% 03/15/39		06/02/2021	Market Axess		422,462	310,000	462,546	437,436	0	(2,101)	0	(2,101)	0	435,336	0	(12,874)	(12,874)	979	11/15/2030
097023-CK-9	BOEING CO CORPORATE 3.900% 05/01/49		12/01/2021	Various		20,827,200	20,000,000	19,659,200	19,668,505	0	6,233	0	6,233	0	19,674,739	0	1,152,461	1,152,461	2,284	11/15/2030
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE		06/02/2021	Goldman Sachs & Co		202,585	175,000	196,347	193,414	0	(248)	0	(248)	0	193,166	0	9,419	9,419	1,958	11/17/2025
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured		12/31/2021	Various		5,098,717	5,098,717	5,098,717	5,098,717	0	0	0	0	0	5,098,717	0	0	0	4,894	11/17/2025
10373Q-AW-0	BP CAPITAL MARKETS PLC CORPORATE		12/23/2021	Various		19,286,805	18,500,000	18,663,170	18,603,612	0	(35,890)	0	(35,890)	0	18,567,722	0	(67,722)	(67,722)	17,518	11/15/2026
10373Q-AY-6	BP CAPITAL MARKETS PLC CORPORATE		12/23/2021	Call 105.0640		21,012,800	20,000,000	19,483,557	19,669,450	0	93,976	0	93,976	0	19,763,426	0	236,574	236,574	144,028	05/15/2039
10373Q-BA-7	BP CAPITAL MARKETS PLC CORPORATE		07/13/2021	Call 102.5340		1,845,612	1,800,000	1,780,092	1,789,751	0	3,121	0	3,121	0	1,792,872	0	7,128	7,128	5,722	07/01/2039
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not		01/17/2021	Redemption 100.0000		1,768,571	1,768,571	1,768,571	1,768,571	0	0	0	0	0	1,768,571	0	0	0	70,667	08/15/2044
10575@-AF-9	Bray International, Inc. Senior Secured		04/01/2021	PALAC FLEX		1,060,323	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	60,323	60,323	99,388	08/15/2050
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2021	Various		409,444	409,444	409,444	409,444	0	0	0	0	0	409,444	0	0	0	90,278	05/15/2050
110122-CK-2	BRISTOL MYERS SQUIBB CO CORPORATE		05/14/2021	Maturity		32,000,000	32,000,000	31,949,440	31,976,394	0	23,606	0	23,606	0	32,000,000	0	0	0	25,267	10/15/2035
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE		03/15/2021	Citigroup Capital Markets Inc		3,137,568	2,618,000	3,270,182	3,263,161	0	(3,244)	0	(3,244)	0	3,259,917	0	(122,349)	(122,349)	53,000	06/01/2041
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2021	Various		541,541	541,541	541,541	541,541	0	0	0	0	0	541,541	0	0	0	53,000	06/01/2042
114474-B*-9	Brookshire Grocery Company Senior Note		08/31/2021	PLIC BV SA PCG		301,831	273,962	273,962	273,962	0	0	0	0	0	273,962	0	27,869	27,869	84,778	06/01/2047
114474-D#-3	Brookshire Grocery Company Senior Note		12/01/2021	Redemption 100.0000		65,598	65,598	65,598	65,598	0	0	0	0	0	65,598	0	0	0	69,107	08/15/2050
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2021	Various		376,206	376,206	376,206	376,206	0	0	0	0	0	376,206	0	0	0	191,222	08/15/2047
11575T-AC-2	BROWN UNIVERSITY CORPORATE		03/11/2021	Raymond James & Associates Inc		4,446,931	4,300,000	4,736,192	4,733,345	0	(2,049)	0	(2,049)	0	4,731,296	0	(284,365)	(284,365)	38,617	10/15/2023
12015U-A@-0	Bulab Holdings, Inc. Senior Note		09/27/2021	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,850	01/15/2026
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE		06/02/2021	JP Morgan Securities, Inc		9,638,774	7,300,000	9,021,121	8,842,503	0	(19,278)	0	(19,278)	0	8,823,225	0	815,549	815,549	173,900	06/15/2021
124698-AA-5	C and J Clark America Inc. Senior Secure		09/01/2021	Various		12,503,495	12,143,497	12,143,497	12,143,497	0	0	0	0	0	12,143,497	0	359,998	359,998	0	06/25/2029
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/27/2021	Paydown		44,599	47,620	41,866	38,572	0	6,026	0	6,026	0	44,599	0	0	0	46,498	02/15/2033
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		12/10/2021	Redemption 100.0000		2,607,143	2,607,143	2,634,250	2,614,226	0	(7,083)	0	(7,083)	0	2,607,143	0	0	0	33,317	06/30/2022
12505F-AD-3	OUTFRONT MEDIA CAP LLC/C CORPORATE		02/12/2021	Call 100.9380		6,056,280	6,000,000	6,105,000	6,031,580	0	(3,244)	0	(3,244)	0	6,028,336	0	(28,336)	(28,336)	4,095	06/30/2022
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/27/2021	Low Book Value		6,933	3,981	42	42	0	0	0	0	0	41	0	6,892	6,892	212,725	04/01/2021
12514@-AA-0	CED California Holdings, LLC Senior Note		12/31/2021	Various		426,830	426,830	426,830	426,830	0	0	0	0	0	426,830	0	0	0	19,840	09/30/2028
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,279	09/30/2028
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS		11/01/2021	Paydown		2,901,909	2,901,909	2,925,872	2,914,915	0	(13,005)	0	(13,005)	0	2,737,562	0	0	0	21,912	12/15/2022
12519*-AA-7	CED Alamo 5, LLC Debt in a Project		12/31/2021	Redemption 100.0000		162,621	162,621	162,621	162,621	0	0	0	0	0	162,621	0	0	0	694,886	06/10/2026
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project		10/11/2021	Redemption 100.0000		1,360,360	1,360,360	1,360,360	1,360,360	0	0	0	0	0	1,360,360	0	0	0	3,643	06/30/2039
12522#-AA-8	CDC Small Business Fin Corp. Promissory		11/12/2021	Various		13,666,667	13,666,667	13,436,917	13,511,371	0	28,655	0	28,655	0	13,540,026	0	126,641	126,641	3,988	08/31/2039
12522#-AA-8	CDC Small Business Fin Corp. Promissory		09/30/2021	Various		500,000	500,000	491,595	494,319	0	5,682	0	5,682	0	500,000	0	0	0	16,014	10/31/2040
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		11/01/2021	Paydown		263,348	263,348	265,978	264,648	0	(1,300)	0	(1,300)	0	234,959	0	0	0	102,176	09/15/2055
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		11/01/2021	Paydown		415,778	415,778	419,930	418,135	0	(2,357)	0	(2,357)	0	415,778	0	0	0	88,613	09/15/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12532B-AC-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		11/01/2021	Paydown		183,743	183,743	186,657	185,530	0	(1,786)	0	(1,786)	0	183,743	0	0	0	217	10/15/2026
12542R-F#-2	CHS Inc. Senior Unsecured		06/09/2021	Maturity		24,380,000	24,380,000	24,133,031	24,338,897	0	41,103	0	41,103	0	24,380,000	0	0	0	47,947	08/15/2028
12542R-H8-2	CHS Inc. Senior Note 3.800% 07/14/25		09/01/2021	DB PPC NonTrust GOLD		2,975,203	2,793,630	2,793,630	2,793,630	0	0	0	0	0	2,793,630	0	181,573	181,573	3,714	09/30/2039
12542R-L*-9	CHS Inc. Sr. Unsecured		09/01/2021	PAR Term Custody		5,471,992	5,270,000	5,270,000	5,270,000	0	0	0	0	0	5,270,000	0	201,992	201,992	498,369	01/20/2021
125523-CF-5	CIGNA CORP NEW CORPORATE		12/01/2021	Barclays Capital Inc		5,067,773	4,020,000	5,244,810	5,241,696	0	(30,579)	0	(30,579)	0	5,211,117	0	(143,344)	(143,344)	289,333	04/01/2039
125523-CK-4	CIGNA CORP NEW CORPORATE		04/19/2021	Various		11,645,841	11,730,000	13,130,040	13,117,115	0	(6,193)	0	(6,193)	0	13,110,922	0	(1,465,081)	(1,465,081)	153,087	01/30/2028
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2021	Paydown		156,383	156,383	157,121	156,351	0	33	0	33	0	156,383	0	0	0	58,689	05/14/2025
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2021	Paydown		1,918,686	1,918,686	1,946,792	1,935,079	0	(16,393)	0	(16,393)	0	1,918,686	0	0	0	35,208	11/14/2048
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2021	Paydown		989,251	989,251	999,100	991,620	0	(2,369)	0	(2,369)	0	989,251	0	0	0	31,239	11/19/2021
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS		11/01/2021	Paydown		5,341,138	5,341,138	5,497,048	5,432,160	0	(91,022)	0	(91,022)	0	5,018,234	0	0	0	41,921	11/21/2022
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		11/01/2021	Paydown		6,914,881	6,914,881	7,000,123	6,940,374	0	(25,493)	0	(25,493)	0	6,544,771	0	0	0	55,439	05/21/2021
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		12/01/2021	Paydown		5,985,217	5,985,217	5,992,464	5,986,288	0	(1,072)	0	(1,072)	0	5,940,175	0	0	0	171,988	03/15/2045
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS		08/01/2021	Paydown		23,790,865	23,790,865	24,027,038	23,857,721	0	(66,857)	0	(66,857)	0	21,929,395	0	0	0	8,744	03/13/2023
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		12/01/2021	Paydown		5,339,274	5,339,274	5,356,976	5,348,085	0	(8,811)	0	(8,811)	0	5,307,220	0	0	0	151,042	11/03/2045
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS		09/01/2021	Paydown		29,868,040	29,868,040	30,164,676	29,951,793	0	(83,754)	0	(83,754)	0	27,614,185	0	0	0	353	04/25/2035
12591V-AD-3	COMM MORTGAGE TRUST CMBS		07/01/2021	Paydown		407,408	407,408	411,462	408,576	0	(1,168)	0	(1,168)	0	407,408	0	0	0	937	10/25/2036
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		06/01/2021	Paydown		577,712	577,712	583,462	579,740	0	(2,028)	0	(2,028)	0	577,712	0	0	0	631	06/25/2032
12592M-BG-4	COMM 2014-LC17 CMBS 3.620% 10/10/47		12/01/2021	Paydown		9,300,005	9,300,005	9,372,661	9,342,317	0	(42,312)	0	(42,312)	0	9,221,243	0	0	0	1,203	12/25/2033
12592M-BJ-8	COMM 2014-LC17 CMBS 3.648% 10/10/47		09/01/2021	Paydown		5,487,241	5,487,241	5,541,835	5,504,713	0	(17,472)	0	(17,472)	0	5,294,441	0	0	0	0	06/25/2037
12592P-BD-4	COMM MORTGAGE TRUST CMBS		12/01/2021	Paydown		2,936,192	2,936,192	3,041,310	3,007,076	0	(70,884)	0	(70,884)	0	2,936,192	0	0	0	0	06/25/2037
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS		05/01/2021	Paydown		261,835	261,835	267,882	261,810	0	25	0	25	0	261,835	0	0	0	225,751	02/01/2030
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		03/10/2021	Key Capital Markets		7,543,417	6,996,286	7,161,354	7,086,174	0	(4,089)	0	(4,089)	0	7,080,270	0	461,331	461,331	65,523	10/15/2024
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		10/01/2021	Paydown		28,757	28,757	29,044	28,890	0	(133)	0	(133)	0	28,757	0	0	0	19,561	04/08/2033
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS		10/01/2021	Paydown		1,229,669	1,229,669	1,241,961	1,235,859	0	(6,189)	0	(6,189)	0	1,085,817	0	0	0	40,800	07/03/2030
12594M-BB-3	COMM MORTGAGE TRUST CMBS		07/15/2021	Morgan Stanley & Co, Inc		7,424,922	7,000,000	7,069,750	7,038,424	0	(4,371)	0	(4,371)	0	7,034,053	0	390,869	390,869	85,448	07/03/2030
12594M-BB-3	COMM MORTGAGE TRUST CMBS		11/01/2021	Paydown		138,229	138,229	142,013	141,356	0	(3,127)	0	(3,127)	0	138,229	0	0	0	5,353	04/04/2033
12624B-AC-0	COMM MORTGAGE TRUST CMBS		12/01/2021	Paydown		18,560,832	18,560,832	19,050,229	18,785,488	0	(224,656)	0	(224,656)	0	18,309,810	0	0	0	18,115	03/22/2035
12625K-AD-7	COMM MORTGAGE TRUST CMBS		04/01/2021	Paydown		6,586,972	6,586,972	6,622,035	6,594,219	0	(7,247)	0	(7,247)	0	6,206,223	0	0	0	7,889	03/22/2035
12625L-AH-6	CRF-18 Subordinated Note		10/28/2021	Call 52.2805		962,648	1,841,313	1	1	0	0	0	0	0	0	0	962,648	962,648	49,525	03/22/2035
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		10/28/2021	Call 104.3548		430,060	412,113	0	0	0	0	0	0	0	0	0	430,060	430,060	30,824	05/15/2050
12625V-AN-1	CRF-19 LLC Subordinated Note Class E		10/28/2021	Call 0.0000		0	1,000,000	1	1	0	0	0	0	0	1	0	(1)	(1)	386,000	12/22/2021
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F		10/28/2021	Call 0.0000		0	2,500,000	1	1	0	0	0	0	0	1	0	(1)	(1)	269,111	03/15/2033
12626B-AC-8	COMM_13-CR10 CMBS 3.923% 08/10/46		04/01/2021	Paydown		15,195,541	15,195,541	15,346,964	15,226,837	0	(31,296)	0	(31,296)	0	14,182,520	0	0	0	157,605	07/25/2024
12626G-AE-3	COMM MORTGAGE TRUST CMBS		04/01/2021	Paydown		32,730,359	32,730,359	33,057,201	32,801,665	0	(71,306)	0	(71,306)	0	30,146,634	0	0	0	68,270	07/25/2024
12626G-BH-5	COMM MORTGAGE TRUST CMBS		12/01/2021	Paydown		7,496,261	7,496,261	7,554,825	7,524,503	0	(28,242)	0	(28,242)	0	7,346,432	0	0	0	12,363	01/25/2026
12626L-AD-4	COMM MORTGAGE TRUST CMBS		12/01/2021	Paydown		307,004	307,004	310,064	307,710	0	(707)	0	(707)	0	307,004	0	0	0	500,400	07/25/2026
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS		11/01/2021	Paydown		352,193	352,193	364,256	352,300	0	(108)	0	(108)	0	337,575	0	0	0	5,820	12/31/2027
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		12/01/2021	Paydown		1,379,867	1,379,867	1,411,184	1,400,197	0	(20,330)	0	(20,330)	0	1,369,888	0	0	0	15,431	01/10/2033
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2021	Paydown		2,195,217	2,195,217	2,215,921	2,206,176	0	(10,960)	0	(10,960)	0	2,191,005	0	0	0	243,391	04/15/2049
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		02/01/2021	Paydown		105,058	105,058	106,109	105,349	0	(291)	0	(291)	0	104,829	0	0	0	211,250	06/15/2043
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		07/15/2021	Deutsche Bank Securities Inc		2,087,757	2,062,619	2,130,379	2,113,581	0	(12,920)	0	(12,920)	0	2,022,128	0	(12,903)	(12,903)	75,375	01/17/2023
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		11/01/2021	Paydown		2,265,419	2,265,419	2,350,510	2,336,749	0	(71,330)	0	(71,330)	0	2,265,419	0	0	0	248,121	05/15/2023
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		12/01/2021	Paydown		3,265,834	3,265,834	3,329,110	3,304,583	0	(38,749)	0	(38,749)	0	3,265,834	0	0	0	296,450	07/17/2023
12631D-BA-0	COMM MORTGAGE TRUST CMBS		04/01/2021	Paydown		3,335,530	3,335,530	3,368,820	3,345,034	0	(9,505)	0	(9,505)	0	3,335,530	0	0	0	197,588	01/17/2023
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		09/01/2021	Paydown		1,301,356	1,301,356	1,314,313	1,304,854	0	(3,499)	0	(3,499)	0	1,301,356	0	0	0	96,615	01/16/2024
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		03/01/2021	Paydown		55,238	55,238	55,168	55,170	0	69	0	69	0	55,238	0	0	0	209,702	08/15/2030
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		12/01/2021	Paydown		3,739,735	3,739,735	3,842,431	3,824,877	0	(85,142)	0	(85,142)	0	3,739,735	0	0	0	2,763	08/15/2027
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS		12/01/2021	Paydown		64	64	65	64	0	0	0	0	0	64	0	0	0	159,196	01/15/2025
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		03/10/2021	Key Capital Markets		3,245,451	2,978,972	3,075,905	3,031,240	0	(2,316)	0	(2,316)	0	3,028,924	0	216,527	216,527	238,102	04/17/2025
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		09/01/2021	Paydown		230,212	230,212	236,305	232,290	0	(2,079)	0	(2,079)	0	230,212	0	0	0	15,605	01/31/2031
126650-CN-8	CVS HEALTH CORP CORPORATE		12/01/2021	Various		4,370,846	3,350,000	4,298,218	4,288,923	0	(24,082)	0	(24,082)	0	4,264,841	0	106,005	106,005	280,463	01/31/2031
126650-CZ-1	CVS HEALTH CORP CORPORATE		12/01/2021	Barclays Capital Inc		4,996,620	3,800,000	5,064,108	5,062,270	0	(28,080)	0	(28,080)	0	5,034,190	0	(37,570)	(37,570)	110,417	06/03/2050
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		12/27/2021	Paydown		164,080	164,080	164,080	164,080	0	0	0	0	0	164,080	0	0	0	64,331	03/15/2049
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		12/27/2021	Paydown		19,775	19,775	19,775	19,775	0	0	0	0	0	19,775	0	0	0	93,572	03/15/2050
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		12/27/2021	Paydown		98,972	98,972	99,513	99,309	0	(338)	0	(338)	0	98,972	0	0	0	30,271	10/26/2027
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/27/2021	Paydown		260,685	260,685	222,167	218,155	0	42,530	0	42,530	0	260,685	0	0	0	122,521	12/03/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/27/2021	Paydown		22,737	22,737	22,049	22,204	0	533	0	533	0	22,737	0	0	0	237,863	02/22/2024
12673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13		12/27/2021	Paydown		1,552,732	1,552,732	1,095,975	1,433,731	0	119,001	0	119,001	0	1,552,732	0	0	0	147,591	05/20/2026
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		06/01/2021	Paydown		12,528	12,528	12,820	12,528	0	0	0	0	0	12,528	0	0	0	451,605	02/15/2024
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/27/2021	Low Book Value		56,183	129,730	109	109	0	0	0	0	0	110	0	56,073	56,073	591,480	04/15/2024
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		12/27/2021	Various		3,293	2,233	2,010	1,441	0	(24)	0	(24)	0	1,417	0	1,876	1,876	248,182	05/03/2027
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		11/26/2021	Low Book Value		20,748	0	0	0	0	0	0	0	0	0	0	20,748	20,748	203,611	12/10/2021
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/27/2021	Paydown		1,332,243	1,332,243	464,250	695,283	0	636,960	0	636,960	0	1,332,243	0	0	0	111,361	04/01/2048
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3		12/01/2021	Paydown		6,110	6,110	5,858	5,412	0	697	0	697	0	6,110	0	0	0	26,227	03/15/2029
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		12/10/2021	Redemption 100.0000		323,717	323,717	323,717	323,717	0	0	0	0	0	323,717	0	0	0	70,190	12/15/2026
127097-D#-7	Coterra Energy Senior Note		09/01/2021	Various		17,103,578	14,893,251	14,893,251	14,893,251	0	0	0	0	0	14,893,251	0	2,210,327	2,210,327	2,251	08/25/2032
127097-D*-1	Coterra Energy Senior Note		01/15/2021	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,311	08/25/2032
127097-D@-9	Coterra Energy SENIOR NOTE		09/01/2021	Various		18,430,785	17,499,570	17,733,701	17,667,876	0	(54,072)	0	(54,072)	0	17,613,803	0	816,982	816,982	21,770	02/25/2033
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2021	Redemption 100.0000		717,399	717,399	717,399	717,399	0	0	0	0	0	717,399	0	0	0	0	03/08/2022
14040*-AA-1	Capital Power US Financing LP Senior Not		06/15/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	727,826	12/20/2021
141781-AY-0	Cargill Inc CORPORATE 4.307% 05/14/21		05/14/2021	Maturity		19,550,000	19,550,000	21,479,271	19,652,739	0	(102,739)	0	(102,739)	0	19,550,000	0	0	0	65,412	06/15/2051
141781-BB-9	Cargill Inc CORPORATE 3.300% 03/01/22		12/09/2021	Call 100.0000		4,500,000	4,500,000	4,608,090	4,511,896	0	(11,896)	0	(11,896)	0	4,500,000	0	0	0	175,138	01/15/2039
141781-BC-7	Cargill Inc CORPORATE 4.100% 11/01/42		12/01/2021	Barclays Capital Inc		691,512	600,000	585,432	587,750	0	331	0	331	0	588,081	0	103,431	103,431	10,405	12/01/2022
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		03/15/2021	Various		27,035,084	27,325,000	28,861,668	28,851,531	0	(30,900)	0	(30,900)	0	28,820,630	0	(1,785,546)	(1,785,546)	84,375	06/01/2023
141781-G*-9	Cargill Inc SRNT 8.930% 12/09/24		09/01/2021	Various		23,341,172	19,110,897	20,409,074	19,522,257	0	(63,138)	0	(63,138)	0	19,459,118	0	3,882,054	3,882,054	654,309	04/15/2043
14313F-AD-1	CARMX_AUTO ASSET BACKED		12/15/2021	Paydown		16,411,496	16,411,496	16,409,259	16,410,469	0	1,027	0	1,027	0	16,411,496	0	0	0	72,841	08/15/2037
14314A-AC-3	CARMX_AUTO ASSET BACKED		09/15/2021	Paydown		2,596,551	2,596,551	2,596,344	2,596,450	0	101	0	101	0	2,596,551	0	0	0	601,397	04/01/2038
14314R-AC-6	CARMX_AUTO ASSET BACKED		06/15/2021	Paydown		1,010,411	1,010,411	1,010,343	1,010,380	0	31	0	31	0	1,010,411	0	0	0	7,456	05/15/2044
14314X-AC-3	CARMX_AUTO ASSET BACKED		11/15/2021	Paydown		6,745,895	6,745,895	6,744,642	6,745,501	0	394	0	394	0	6,745,895	0	0	0	195,106	02/23/2021
14448C-AL-8	CARRIER GLOBAL CORP CORPORATE		06/22/2021	JP Morgan Securities, Inc		3,761,763	3,650,000	3,892,689	3,891,424	0	(10,674)	0	(10,674)	0	3,880,750	0	(118,987)	(118,987)	144,889	05/11/2027
149123-AZ-4	CATERPILLAR INC DEBENTURES		03/15/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	11,121	03/31/2030
149123-BJ-9	CATERPILLAR INC DEBENTURES		03/08/2021	Security Withdraw		1,400,767	1,000,000	1,227,920	1,131,403	0	(1,758)	0	(1,758)	0	1,129,645	0	271,122	271,122	510,400	07/01/2022
149123-BJ-9	CATERPILLAR INC DEBENTURES		10/12/2021	LOTUSIL		2,143,725	1,522,000	1,513,614	1,516,768	0	389	0	389	0	1,517,156	0	626,569	626,569	238,795	11/01/2043
149123-CF-6	CATERPILLAR INC CORPORATE		06/23/2021	BPN Paribas Securities		3,656,653	3,321,000	3,794,650	3,791,252	0	(5,557)	0	(5,557)	0	3,785,694	0	(129,041)	(129,041)	491,815	03/27/2030
149123-CJ-8	CATERPILLAR INC CORPORATE		05/21/2021	JP Morgan Securities, Inc		5,214,100	5,000,000	5,934,400	5,932,425	0	(9,101)	0	(9,101)	0	5,923,324	0	(709,224)	(709,224)	419,028	02/01/2031
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORPORATE		09/07/2021	Maturity		12,268,000	12,268,000	12,570,406	12,405,186	0	(137,186)	0	(137,186)	0	12,268,000	0	0	0	35,146	03/26/2042
150191-AJ-3	CEDAR FAIR L.P. CORP PUB		12/17/2021	Call 100.8960		1,060,417	1,051,000	1,100,923	1,063,873	0	(8,677)	0	(8,677)	0	1,055,196	0	(4,196)	(4,196)	113,384	12/21/2026
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2021	Redemption 100.0000		620,000	620,000	620,000	620,000	0	0	0	0	0	620,000	0	0	0	703	01/25/2034
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2021	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	31,824	08/16/2027
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2021	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	11,117	04/01/2042
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2021	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	24,613	08/15/2029
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2021	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	23,550	12/30/2030
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2021	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	1,194,428	02/10/2023
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2021	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	505,898	06/14/2022
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2021	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	165,690	11/15/2046
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2021	Redemption 100.0000		706,543	706,543	706,543	706,543	0	0	0	0	0	706,543	0	0	0	72,997	06/30/2025
15189X-AP-3	CENTERPOINT ENERGY CORPORATE		04/30/2021	Call 100.0000		10,000,000	10,000,000	10,025,900	10,000,929	0	(1,913)	0	(1,913)	0	9,999,016	0	984	984	7,268	10/17/2034
15189X-AU-2	CENTERPOINT ENERGY CORPORATE		03/15/2021	Susquehanna Intl Group		297,158	320,000	319,357	319,370	0	(5)	0	(5)	0	319,364	0	(22,206)	(22,206)	5,385	06/15/2033
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER		12/27/2021	Paydown		56,756	56,756	56,800	56,787	0	(31)	0	(31)	0	56,756	0	0	0	4,264	11/25/2033
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		12/27/2021	Redemption 100.0000		300,985	300,985	270,508	263,588	0	37,397	0	37,397	0	300,985	0	0	0	2,354	03/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		12/27/2021	Paydown		69,062	69,062	68,911	69,015	0	47	0	47	0	69,062	0	0	0	382	11/25/2036
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D		12/27/2021	Paydown		51,073	51,073	14,854	24,917	0	26,156	0	26,156	0	51,073	0	0	0	18,209	05/02/2050
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2021	Redemption 100.0000		34,954	34,954	34,954	34,954	0	0	0	0	0	34,954	0	0	0	74,423	03/31/2027
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2021	Redemption 100.0000		157,699	157,699	157,699	157,699	0	0	0	0	0	157,699	0	0	0	6,953	10/15/2044
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		12/10/2021	Redemption 100.0000		390,216	390,216	390,216	390,216	0	0	0	0	0	390,216	0	0	0	13,813	01/15/2031
161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE		05/18/2021	Various		25,388,793	27,140,000	27,896,223	27,895,525	0	(2,053)	0	(2,053)	0	27,893,472	0	(2,504,679)	(2,504,679)	1,039,647	07/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		02/15/2021	Paydown		56,320	56,320	55,688	56,284	0	36	0	36	0	56,320	0	0	0	15,929	09/22/2025
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOAT		04/15/2021	Paydown		1,174,002	1,174,002	1,174,002	1,174,002	0	0	0	0	0	1,174,002	0	0	0	11,210	03/20/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		04/15/2021	Paydown		2,335,370	2,335,370	2,335,206	2,335,293	0	76	0	76	0	2,335,370	0	0	0	292,950	12/15/2023
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2021	Paydown		5,643,519	5,643,519	5,642,446	5,642,865	0	653	0	653	0	5,643,519	0	0	0	76,363	05/10/2021
165303-F*-4	Chesapeake Utilities Corp Senior Note		05/15/2021	Redemption 100.0000		500,000	500,000	548,670	522,814	0	(22,814)	0	(22,814)	0	500,000	0	0	0	62,619	03/19/2029
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		12/30/2021	Various		1,068,683	1,068,683	1,068,683	1,068,683	0	0	0	0	0	1,068,683	0	0	0	131,250	05/15/2023
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		09/01/2021	Various		31,964,949	29,340,890	29,340,890	29,340,890	0	0	0	0	0	29,809,204	0	2,155,745	2,155,745	11,808	09/30/2022
16876B-AB-8	THE CHILDRENS HOSP CORP CORPORATE		03/23/2021	WELLS FARGO SEC LLC		15,707,202	17,335,000	17,426,140	17,425,085	0	(502)	0	(502)	0	17,424,582	0	(1,717,380)	(1,717,380)	222,000	04/11/2021
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX CORPORATE		03/18/2021	Raymond James & Associates Inc		5,484,528	6,300,000	6,367,158	6,366,448	0	(329)	0	(329)	0	6,366,120	0	(881,592)	(881,592)	185,000	09/15/2021
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/15/2021	Redemption 100.0000		1,707,984	1,707,984	1,449,472	1,534,849	0	173,135	0	173,135	0	1,707,984	0	0	0	71,544	04/12/2021
17252M-A*-1	Cintas Corporation Senior Unsecured Note		09/01/2021	DC PCG NonTrust GOLD		3,499,873	3,377,454	3,536,671	3,495,353	0	(33,666)	0	(33,666)	0	3,461,687	0	38,186	38,186	14,161	10/15/2024
17252M-A@-9	Cintas Corporation Senior Unsecured Note		09/01/2021	Various		2,213,807	2,074,294	2,124,379	2,096,715	0	(3,255)	0	(3,255)	0	2,093,459	0	120,348	120,348	33,503	12/31/2021
17275R-BD-3	CISCO SYSTEMS INC CORPORATE		02/28/2021	Maturity		210,000	210,000	209,597	209,981	0	19	0	19	0	210,000	0	0	0	12,284	12/31/2021
17275R-BJ-0	CISCO SYSTEMS INC CORPORATE		08/19/2021	Call 100.0000		19,480,000	19,480,000	19,477,273	19,479,387	0	326	0	326	0	19,479,713	0	287	287	35,993	06/26/2024
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS		06/01/2021	Paydown		1,226,051	1,226,051	1,238,260	1,232,269	0	(6,218)	0	(6,218)	0	1,226,051	0	0	0	57,831	11/12/2024
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2021	Paydown		222,059	222,059	221,555	221,610	0	449	0	449	0	222,059	0	0	0	20,638	11/15/2023
172967-FX-4	CITIGROUP INC CORPORATE		12/01/2021	Barclays Capital Inc		638,577	450,000	568,917	555,879	0	(2,968)	0	(2,968)	0	552,910	0	85,667	85,667	0	06/25/2046
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2021	Paydown		585	585	585	583	0	2	0	2	0	585	0	0	0	2,808	09/20/2034
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		08/01/2021	Paydown		0	(12,065)	(2,024)	(273)	0	273	0	273	0	0	0	0	0	228,444	01/20/2048
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		12/01/2021	Redemption 0.0002		0	59,999	10,064	1,357	0	(1,357)	0	(1,357)	0	0	0	0	0	268,547	01/23/2049
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/15/2021	Merrill Lynch,Pierce,Fenner &		1,942,760	1,887,464	1,906,213	1,890,735	0	(1,268)	0	(1,268)	0	1,889,467	0	53,293	53,293	538,094	03/20/2051
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/01/2021	Paydown		3,035,577	3,035,577	3,065,842	3,042,878	0	(7,300)	0	(7,300)	0	3,035,577	0	0	0	65,112	07/23/2031
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2021	Paydown		9,519,395	9,519,395	9,592,278	9,556,808	0	(37,412)	0	(37,412)	0	9,519,395	0	0	0	333,754	10/24/2051
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2021	Paydown		2,677,700	2,677,700	2,704,441	2,687,774	0	(10,074)	0	(10,074)	0	2,622,693	0	0	0	163,809	12/13/2021
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2021	Paydown		7,748,631	7,748,631	7,871,520	7,825,569	0	(76,937)	0	(76,937)	0	7,707,772	0	0	0	30,208	04/15/2021
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2021	Paydown		1,597,047	1,597,047	1,612,888	1,603,515	0	(6,468)	0	(6,468)	0	1,582,063	0	0	0	145,250	02/01/2021
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		08/01/2021	Paydown		1,151,071	1,151,071	1,162,548	1,155,391	0	(4,320)	0	(4,320)	0	1,049,119	0	0	0	33,334	09/23/2021
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2021	Paydown		7,733,440	7,733,440	7,818,533	7,782,593	0	(49,153)	0	(49,153)	0	7,638,092	0	0	0	809,897	09/23/2021
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS		03/26/2021	Citigroup Capital Markets Inc		24,498,594	23,000,000	23,228,650	23,080,627	0	(6,558)	0	(6,558)	0	22,646,207	0	1,424,525	1,424,525	63,390	02/07/2028
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS		10/01/2021	Paydown		6,548,617	6,548,617	6,613,719	6,571,573	0	(22,956)	0	(22,956)	0	6,548,617	0	0	0	2,998	01/15/2023
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		06/01/2021	Paydown		2,465,431	2,465,431	2,539,363	2,476,814	0	(11,382)	0	(11,382)	0	2,449,989	0	0	0	1,869	05/15/2050
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		01/01/2021	Paydown		1,249,265	1,249,265	1,286,690	1,257,931	0	(8,666)	0	(8,666)	0	1,249,265	0	0	0	49,085	12/15/2022
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2021	Paydown		360,231	360,231	363,187	364,251	0	(4,021)	0	(4,021)	0	360,231	0	0	0	38,646	05/30/2041
174556-AA-0	Citizens Entprs. Capital LLC Debt in a P		12/31/2021	Redemption 100.0000		2,044,160	2,044,160	2,044,160	2,044,160	0	0	0	0	0	2,044,160	0	0	0	190,872	10/01/2038
18055#-AQ-5	Clarion Lion Prop Fd Hldg, L.P Senior No		07/01/2021	Maturity		18,050,000	18,050,000	18,050,000	18,050,000	0	0	0	0	0	18,050,000	0	0	0	788	06/15/2034
191216-AZ-3	COCA COLA CO CORPORATE		04/05/2021	Call 104.4450		4,282,245	4,100,000	4,083,272	4,095,817	0	538	0	538	0	4,096,355	0	3,645	3,645	295,651	06/15/2027
191216-BE-9	COCA COLA CO CORPORATE		04/05/2021	Call 107.2840		19,638,336	18,305,000	18,313,663	18,307,663	0	(209)	0	(209)	0	18,307,455	0	(2,455)	(2,455)	262,500	10/08/2021
191216-BS-8	COCA COLA CO CORPORATE		06/04/2021	Call 108.2484		9,092,866	8,400,000	9,347,947	9,266,591	0	(75,205)	0	(75,205)	0	9,191,385	0	(791,385)	(791,385)	4,913	07/15/2034
191216-CQ-1	COCA COLA CO CORPORATE		04/29/2021	Various		7,076,250	6,000,000	7,816,830	7,792,182	0	(10,935)	0	(10,935)	0	7,781,247	0	(704,997)	(704,997)	33,306	07/30/2035
191216-CU-2	COCA COLA CO CORPORATE		03/31/2021	Various		5,997,720	6,000,000	6,195,840	6,183,280	0	(6,095)	0	(6,095)	0	6,177,186	0	(179,466)	(179,466)	33,323	11/15/2046
191216-CX-6	COCA COLA CO CORPORATE		05/04/2021	JP Morgan Securities, Inc		2,295,025	2,500,000	2,708,000	2,706,072	0	(1,732)	0	(1,732)	0	2,704,340	0	(409,315)	(409,315)	174,906	09/16/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
191216-DC-1	COCA COLA CO CORPORATE		06/01/2021	Various		46,701,730	52,440,000	52,492,497	52,491,183	0	(394)	0	(394)	0	52,490,789	0	(5,789,059)	(5,789,059)	146,478	04/01/2021
191216-DE-7	COCA COLA CO CORPORATE		03/03/2021	Barclays Capital Inc		189,062	200,000	199,456	199,468	0	9	0	9	0	199,478	0	(10,416)	(10,416)	137	10/25/2032
19612*-AE-0	Colonial Williamsburg Found. Series B Se		04/30/2021	Various		18,156,720	17,693,874	19,510,504	18,040,891	0	(136,156)	0	(136,156)	0	17,904,735	0	(210,861)	(210,861)	67	11/25/2042
200340-AT-4	COMERICA INC CORPORATE		03/16/2021	Morgan Stanley & Co, Inc		3,969,353	3,516,000	3,822,390	3,780,898	0	(6,491)	0	(6,491)	0	3,774,407	0	194,946	194,946	291	11/25/2042
20364#-AA-2	Community Development Ventures SRNT		06/17/2021	Call 80.3806		105,920	131,773	0	7,221	0	31,391	0	31,391	0	38,612	0	67,308	67,308	1,288	10/08/2025
20373#-AH-6	Community Loan Fund of NJ Senior Note		12/31/2021	Various		249,999	249,999	241,699	243,894	0	6,105	0	6,105	0	249,999	0	0	0	5,333	12/28/2021
205887-AC-6	CONAGRA FOODS INC SUB NOTES		03/01/2021	Maturity		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	8,196	01/28/2022
20605P-AH-4	CONCHO RESOURCES INC CORPORATE		02/08/2021	Taxable Exchange		2,017,793	2,000,000	2,025,020	2,018,033	0	(240)	0	(240)	0	2,017,793	0	0	0	12,051	05/15/2043
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE		02/08/2021	Various		51,878,567	49,105,000	52,034,303	52,265,653	0	(387,087)	0	(387,087)	0	51,878,567	0	0	0	20,612	07/25/2022
20605P-AK-7	CONCHO RESOURCES INC CORPORATE		02/08/2021	Taxable Exchange		1,097,542	1,100,000	1,096,799	1,097,476	0	66	0	66	0	1,097,542	0	0	0	60,631	03/31/2032
20605P-AL-5	CONCHO RESOURCES INC CORPORATE		02/08/2021	Taxable Exchange		14,023,033	13,600,000	14,036,176	14,023,303	0	(270)	0	(270)	0	14,023,033	0	0	0	106,250	05/24/2021
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE		06/02/2021	JANE STREET EXECUTION SERVICES		104,568	75,000	103,109	97,564	0	(461)	0	(461)	0	97,103	0	7,465	7,465	26,785	04/30/2029
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE		03/15/2021	Morgan Stanley & Co, Inc		13,352,305	11,500,000	12,089,960	12,057,190	0	(2,932)	0	(2,932)	0	12,054,257	0	1,298,048	1,298,048	201,071	01/28/2031
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE		03/15/2021	RBC Capital Markets		3,411,030	3,000,000	3,198,180	3,189,957	0	(1,081)	0	(1,081)	0	3,188,876	0	222,154	222,154	271,250	08/15/2021
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr		09/01/2021	DC PCG NonTrust GOLD		11,085,022	10,424,806	10,424,806	10,424,806	0	0	0	0	0	10,424,806	0	660,216	660,216	15,333	03/15/2039
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F		10/29/2021	Redemption 100.0000		226,543	226,543	235,039	231,576	0	(5,033)	0	(5,033)	0	226,543	0	0	0	849,333	05/01/2049
21246#-AM-8	Convenience Store Investments Series J S		08/24/2021	Redemption 100.0000		13,039,276	13,039,276	13,039,276	13,039,276	0	0	0	0	0	13,039,276	0	0	0	6,304	02/15/2042
21246#-AN-6	Convenience Store Investments Series K S		11/24/2021	Various		842,774	842,774	842,774	842,774	0	0	0	0	0	842,774	0	0	0	148,883	09/30/2038
21246#-AP-1	Convenience Store Investments Series L S		11/24/2021	Redemption 100.0000		377,795	377,795	377,795	377,795	0	0	0	0	0	377,795	0	0	0	21,002	01/17/2024
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2021	Redemption 100.0000		49,533	49,533	49,533	49,533	0	0	0	0	0	49,533	0	0	0	15,852	08/02/2028
21246#-AR-7	Convenience Store Investments Senior Sec		11/24/2021	Redemption 100.0000		136,298	136,298	136,298	136,298	0	0	0	0	0	136,298	0	0	0	20,083	06/30/2024
21246#-AT-3	Convenience Store Investments Senior Not		11/24/2021	Redemption 100.0000		563,584	563,584	570,533	568,830	0	(5,246)	0	(5,246)	0	563,584	0	0	0	408,000	05/14/2021
217020-B#-2	Coorstek, Inc Series F Senior Secured No		08/31/2021	Redemption 100.0000		1,716,667	1,716,667	1,716,667	1,716,667	0	0	0	0	0	1,716,667	0	0	0	68,493	02/20/2048
217020-C#-3	Coorstek, Inc Senior Secured Note		07/19/2021	Various		7,816,667	7,816,667	7,811,754	7,814,524	0	2,142	0	2,142	0	7,816,667	0	0	0	17,578	11/01/2026
217204-A*-7	Copart, Inc Senior Secured Note		09/01/2021	PLIC BV SA PCG		1,895,600	1,755,064	1,755,064	1,755,064	0	0	0	0	0	1,755,065	0	140,535	140,535	12,431	11/01/2026
21871@-AA-8	CoreSite, L.P Sr. Unsecured Note		09/01/2021	Various		13,290,402	12,659,263	12,659,263	12,659,263	0	0	0	0	0	12,659,263	0	631,139	631,139	2,022	11/01/2028
219350-AC-9	Corning Inc DEBENTURES		08/15/2021	Maturity		22,000,000	22,000,000	12,054,680	20,992,996	0	1,007,004	0	1,007,004	0	22,000,000	0	0	0	10,768	11/29/2027
22211#-AA-3	Coughlan Companies, Inc. Senior Secured		10/31/2021	Redemption 100.0000		109,926	109,926	109,926	109,926	0	0	0	0	0	109,926	0	0	0	67,756	09/01/2050
224044-CM-7	COX COMMUNICATIONS INC CORPORATE		06/03/2021	JP Morgan Securities, Inc		17,405,335	19,335,000	19,186,978	19,187,346	0	1,503	0	1,503	0	19,188,849	0	(1,783,514)	(1,783,514)	6,780	09/27/2024
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2021	Paydown		36,857	36,857	24,610	18,908	0	17,949	0	17,949	0	36,857	0	0	0	285,095	09/01/2043
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2021	Paydown		275,848	275,848	217,312	239,135	0	36,713	0	36,713	0	275,848	0	0	0	488,910	05/31/2024
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2021	Paydown		66,803	66,803	67,158	66,941	0	(138)	0	(138)	0	66,803	0	0	0	1,022	01/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2021	Paydown		48,057	48,057	48,328	48,160	0	(102)	0	(102)	0	48,057	0	0	0	67,080	07/11/2022
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		12/01/2021	Paydown		254,076	254,076	201,284	241,993	0	12,083	0	12,083	0	254,076	0	0	0	0	01/25/2033
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		12/01/2021	Paydown		110,875	110,875	55,567	73,656	0	37,219	0	37,219	0	110,875	0	0	0	16,351	06/30/2037
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur		10/11/2021	Redemption 100.0000		2,199,120	2,199,120	2,199,120	2,199,120	0	0	0	0	0	2,199,120	0	0	0	0	08/10/2049
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur		10/11/2021	Various		2,811,829	2,811,829	2,811,829	2,811,829	0	0	0	0	0	2,811,829	0	0	0	5,608	12/31/2040
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur		09/01/2021	Various		19,567,862	18,314,391	18,314,391	18,314,391	0	0	0	0	0	18,314,391	0	1,253,471	1,253,471	48,591	12/31/2027
22802P-AC-2	Crowley Alaska Tankers, LLC Senior Secur		04/12/2021	Various		248,000	248,000	248,000	248,000	0	0	0	0	0	248,000	0	0	0	539,833	12/21/2024
22802P-AE-8	Crowley Alaska Tankers, LLC Subordinated		09/01/2021	PLIC BV SA PCG		1,208,688	1,111,541	1,111,541	1,111,541	0	0	0	0	0	1,111,541	0	97,147	97,147	11,333	12/21/2024
22802P-AF-5	Crowley Alaska Tankers, LLC Subordinated		04/12/2021	Maturity		565,440	565,440	565,440	565,440	0	0	0	0	0	565,440	0	0	0	5,335	11/10/2049
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2021	Redemption 100.0000		898,243	898,243	898,243	898,243	0	0	0	0	0	898,243	0	0	0	3,671	12/10/2054
22951@-AA-9	Texas Health Resources SPE		12/15/2021	Various		555,576	555,576	555,576	555,576	0	0	0	0	0	555,576	0	0	0	550,988	06/09/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL		12/15/2021	Redemption 100.0000		193,867	193,867	193,867	193,867	0	0	0	0	0	193,867	0	0	0	94,068	07/14/2025
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		12/15/2021	Redemption 100.0000		842,940	842,940	842,940	842,940	0	0	0	0	0	842,940	0	0	0	141,816	11/02/2027
229808-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te		12/15/2021	Redemption 100.0000		408,111	408,111	408,111	408,111	0	0	0	0	0	408,111	0	0	0	266,928	07/15/2046
23157#-AE-9	Curtiss-Wright Corp. Senior Note		09/01/2021	Various		9,726,747	8,748,878	8,748,878	8,748,878	0	0	0	0	0	9,257,435	0	469,312	469,312	4,091	09/15/2057
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		11/30/2021	Low Book Value		206,699	0	0	0	0	0	0	0	0	0	0	206,699	206,699	207,511	03/15/2050
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj		10/11/2021	Redemption 100.0000		299,957	299,957	299,957	299,957	0	0	0	0	0	299,957	0	0	0	6,046	02/25/2033
23302#-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2021	Various		377,233	377,233	377,233	377,233	0	0	0	0	0	377,233	0	0	0	41,385	10/10/2046
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note		09/01/2021	PLIC BV SA PCG		170,007	154,717	154,717	154,717	0	0	0	0	0	154,717	0	15,290	15,290	37,245	10/10/2046
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2021	Various		1,848,637	1,848,637	1,848,637	1,848,637	0	0	0	0	0	1,848,637	0	0	0	8,971	04/10/2047
23311R-AE-6	DCP MIDSTREAM LP CORPORATE		06/30/2021	Call 100.0000		8,800,000	8,800,000	8,795,688	8,799,005	0	(362)	0	(362)	0	8,798,642	0	1,358	1,358	10,202	08/10/2047
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2021	Various		425,353	425,353	425,353	425,353	0	0	0	0	0	425,353	0	0	0	53,965	12/10/2047
23312*-AA-3	DATC Path 15 LLC Senior note		09/01/2021	PLIC BV SA PCG		648,743	528,557	528,557	528,557	0	0	0	0	0	528,557	0	120,186	120,186	3,963	03/10/2048
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS		06/01/2021	Paydown		652,995	652,995	659,514	656,253	0	(3,258)	0	(3,258)	0	652,995	0	0	0	125,286	10/10/2049
23338V-AE-6	DTE ELECTRIC CO CORPORATE		12/01/2021	Barclays Capital Inc		1,139,520	1,000,000	1,008,190	1,007,526	0	(190)	0	(190)	0	1,007,336	0	132,184	132,184	3,581	10/10/2049
23338V-AG-1	DTE ELECTRIC CO CORPORATE		12/01/2021	Barclays Capital Inc		19,063,002	16,565,000	16,603,515	16,600,452	0	(931)	0	(931)	0	16,599,521	0	2,463,481	2,463,481	0	06/01/2031
23338V-AJ-5	DTE ELECTRIC CO CORPORATE		03/15/2021	Goldman Sachs & Co		1,540,344	1,375,000	1,581,759	1,578,467	0	(951)	0	(951)	0	1,577,516	0	(37,172)	(37,172)	0	08/01/2035
23338V-AK-2	DTE ELECTRIC CO CORPORATE		06/22/2021	Morgan Stanley & Co, Inc		4,194,587	4,100,000	4,451,411	4,435,916	0	(17,167)	0	(17,167)	0	4,418,749	0	(224,162)	(224,162)	0	08/01/2035
23338V-AL-0	DTE ELECTRIC CO CORPORATE		03/17/2021	Various		5,454,963	5,808,000	6,111,922	6,109,416	0	(1,417)	0	(1,417)	0	6,107,999	0	(653,036)	(653,036)	0	08/01/2035
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2021	Paydown		8,196,823	8,196,823	8,193,807	8,194,715	0	2,108	0	2,108	0	8,196,823	0	0	0	5,111	08/10/2050
23355L-AF-3	DXC Technology Company CORPORATE		09/20/2021	Various		7,970,656	5,510,000	5,627,677	5,606,636	0	(5,465)	0	(5,465)	0	5,601,171	0	(91,171)	(91,171)	62,923	05/10/2047
23386#-AH-5	Dairy Farmers of America Senior Note		09/01/2021	Various		10,350,096	9,680,613	9,680,613	9,680,613	0	0	0	0	0	9,934,557	0	415,539	415,539	16,666	09/30/2022
23386#-AL-6	Dairy Farmers of America Senior Note		09/01/2021	DC PCG NonTrust GOLD		6,897,273	6,370,000	6,370,000	6,370,000	0	0	0	0	0	6,370,000	0	527,273	527,273	41,138	05/10/2047
23404@-AB-8	Daisy Brand, LLC Senior Note		09/01/2021	Various		10,396,139	9,516,887	9,516,887	9,516,887	0	0	0	0	0	9,516,887	0	879,252	879,252	16,521	07/15/2047
23582S-AE-6	Dana Holding Corp CORPORATE		05/13/2021	Tender (Corp Action)		1,980,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	1,940,000	0	(20,000)	(20,000)	446	06/15/2057
239753-BG-0	DAYTON HUDSON CORP DEBENTURES		06/15/2021	Maturity		15,000,000	15,000,000	15,102,450	15,001,992	0	(1,992)	0	(1,992)	0	15,000,000	0	0	0	64,877	06/15/2057
244199-BA-2	DEERE & CO NOTES 7.125% 03/03/31		10/12/2021	LOTUSIL		6,974,329	4,948,000	4,855,273	4,892,730	0	3,088	0	3,088	0	4,895,817	0	2,078,512	2,078,512	1	10/10/2048
244199-BK-0	DEERE & CO CORPORATE 3.750% 04/15/50		06/01/2021	Various		12,794,275	11,275,000	13,903,318	13,877,713	0	(21,443)	0	(21,443)	0	13,856,271	0	(1,061,996)	(1,061,996)	29,618	11/15/2048
24422E-TF-6	JOHN DEERE CAPITAL CORP CORPORATE		01/08/2021	Maturity		7,000,000	7,000,000	7,023,520	7,000,057	0	(57)	0	(57)	0	7,000,000	0	0	0	5,050	11/15/2048
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		09/10/2021	Maturity		34,000,000	34,000,000	34,000,000	34,000,000	0	0	0	0	0	34,000,000	0	0	0	235,116	07/20/2045
24422E-UX-5	JOHN DEERE CAPITAL CORP CORPORATE		07/15/2021	Merrill Lynch,Pierce,Fenner &		1,415,455	1,343,000	1,340,703	1,341,384	0	269	0	269	0	1,341,653	0	73,802	73,802	228,148	03/25/2048
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE		03/16/2021	Susquehanna Intl Group		221,313	210,000	209,836	209,856	0	0	0	0	0	209,856	0	11,457	11,457	1,630	02/25/2034
24422E-VD-8	JOHN DEERE CAPITAL CORP CORPORATE		03/16/2021	WELLS FARGO SEC LLC		8,188,960	8,000,000	7,995,760	7,996,105	0	(34)	0	(34)	0	7,996,071	0	192,889	192,889	223	12/25/2033
24422E-VE-6	JOHN DEERE CAPITAL CORP CORPORATE		03/08/2021	JANE STREET EXECUTION SERVICES		7,617,843	7,495,000	7,493,201	7,493,653	0	127	0	127	0	7,493,779	0	124,064	124,064	692	07/25/2033
24618#-AS-9	Delaware North Companies, Inc. Senior No		09/01/2021	DC PCG NonTrust GOLD		3,198,402	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	98,402	98,402	2,551	05/25/2032
24618#-AX-8	Delaware North Companies, Inc. Senior Un		09/01/2021	Various		1,842,453	1,689,901	1,689,901	1,689,901	0	0	0	0	0	1,689,901	0	152,552	152,552	164	12/25/2032
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT		03/08/2021	Security Withdraw		35,044,796	22,603,000	25,708,988	24,494,789	0	(21,166)	0	(21,166)	0	24,473,624	0	10,571,172	10,571,172	12,052	04/25/2035
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE		06/02/2021	MILLENIUM ADVISORS, LLC		333,231	300,000	314,602	312,558	0	(164)	0	(164)	0	312,394	0	20,837	20,837	306	09/25/2035
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2021	Various		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	0	05/25/2035
24715@-AQ-7	Deloitte LLP Senior Note		09/01/2021	PLIC BV SA PCG		312,038	292,511	292,511	292,511	0	0	0	0	0	292,510	0	19,528	19,528	0	01/25/2035
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		06/09/2021	Call 106.5868		1,436,626	1,347,846	855,882	1,208,819	0	30,198	0	30,198	0	1,239,017	0	108,829	108,829	0	07/25/2027
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		02/10/2021	Redemption 100.0000		118,216	118,216	75,067	106,023	0	12,194	0	12,194	0	118,216	0	0	0	1,800	08/25/2037
249030-C#-2	Dentsply IntL, Inc. Senior Unsecured		09/01/2021	DB NON TR FOREX GOLD		3,738,417	3,501,447	3,159,000	3,629,291	0	0	0	0	(470,291)	3,501,448	342,447	236,969	579,416	79	06/20/2035
250847-EK-2	DTE Electric Company CORPORATE		03/15/2021	JANE STREET EXECUTION SERVICES		267,593	250,000	250,935	250,848	0	(14)	0	(14)	0	250,835	0	16,758	16,758	7,085	08/10/2035
25239*-AA-8	DeZurik, Inc. Senior Note		12/31/2021	Redemption 100.0000		1,635,000	1,635,000	1,635,000	1,635,000	0	0	0	0	0	1,635,000	0	0	0	974,184	01/15/2026
25239*-AA-8	DeZurik, Inc. Senior Note		04/01/2021	PALAC FLEX		3,277,727	3,198,000	3,198,000	3,198,000	0	0	0	0	0	3,198,000	0	79,727	79,727	542,000	01/15/2021
25239*-AB-6	DeZurik, Inc. Senior Secured Note		04/01/2021	PALAC FLEX		958,736	893,941	953,230	918,177	0	(2,152)	0	(2,152)	0	916,024	0	42,712	42,712	1,103,222	01/15/2023
25466A-AF-8	DISCOVER BANK/GREENWOOD DE MONEY MARKET		07/09/2021	Call 100.0000		16,925,000	16,925,000	16,945,071	16,926,944	0	(2,041)	0	(2,041)	0	16,924,903	0	97	97	31,356	01/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC		07/15/2021	Paydown		22,700,000	22,700,000	22,693,835	22,698,813	0	1,187	0	1,187	0	22,700,000	0	0	0	26,050	06/15/2021
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC		09/15/2021	Paydown		32,600,000	32,600,000	32,599,130	32,599,757	0	243	0	243	0	32,600,000	0	0	0	421,009	05/14/2021
254687-DM-5	WALT DISNEY COMPANY CORPORATE		03/08/2021	Security Withdraw		1,491,118	1,148,000	1,452,036	1,416,920	0	(6,047)	0	(6,047)	0	1,410,874	0	80,244	80,244	189,338	03/01/2022
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		09/01/2021	Maturity		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	26,787	11/01/2042
25468P-BW-5	WALT DISNEY CO SENIOR NOTES		03/08/2021	Security Withdraw		1,702,919	1,200,000	1,379,004	1,309,384	0	(1,193)	0	(1,193)	0	1,308,191	0	394,728	394,728	223,608	04/23/2030
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE		12/01/2021	Barclays Capital Inc		1,664,796	1,400,000	1,560,020	1,555,974	0	(4,046)	0	(4,046)	0	1,551,928	0	112,868	112,868	1,242,028	12/09/2024
25470X-AE-5	DISH DBS CORP CORPORATE		06/01/2021	Maturity		5,343,000	5,343,000	5,597,257	5,403,876	0	(60,876)	0	(60,876)	0	5,343,000	0	0	0	262,858	06/15/2023
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		09/30/2021	Various		463,751	463,751	463,751	463,751	0	0	0	0	0	463,751	0	0	0	23,529	11/15/2022
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		09/01/2021	Various		21,688,489	17,410,358	17,410,358	17,410,358	0	0	0	0	0	18,538,791	0	3,149,698	3,149,698	65,932	10/10/2048
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		09/30/2021	Various		751,956	751,956	751,956	751,956	0	0	0	0	0	751,956	0	0	0	5,475	10/17/2022
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		09/01/2021	Various		9,860,932	7,915,829	7,915,829	7,915,829	0	0	0	0	0	7,915,828	0	1,945,104	1,945,104	88,592	01/17/2023
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		09/30/2021	Various		927,836	927,836	927,836	927,836	0	0	0	0	0	927,836	0	0	0	99,919	02/15/2031
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		09/01/2021	PLIC BV SA PCG		247,723	198,858	198,858	198,858	0	0	0	0	0	198,859	0	48,864	48,864	468,750	03/15/2021
256677-AF-2	DOLLAR GENERAL CORP CORPORATE		06/23/2021	BPN Paribas Securities		5,147,460	4,500,000	5,308,335	5,260,347	0	(49,199)	0	(49,199)	0	5,211,148	0	(63,688)	(63,688)	25,753	05/01/2031
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE		06/30/2021	Various		22,641,184	22,573,000	22,645,289	23,989,890	0	(1,348,706)	0	(1,348,706)	0	22,641,184	0	0	0	105,242	05/01/2031
257375-AJ-4	DOMINION GAS HOLDINGS LLC CORPORATE		06/30/2021	Taxable Exchange		479,736	500,000	477,475	479,507	0	229	0	229	0	479,736	0	0	0	82,748	09/19/2049
260003-AK-4	DOVER CORP CORPORATE 5.375% 03/01/41		06/02/2021	Merrill Lynch,Pierce,Fenner &		139,555	111,000	145,824	138,990	0	(415)	0	(415)	0	138,576	0	979	979	102,014	04/09/2050
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE		06/02/2021	JANE STREET EXECUTION SERVICES		1,260,582	880,000	1,229,814	1,170,264	0	(5,002)	0	(5,002)	0	1,165,262	0	95,320	95,320	386,442	09/07/2021
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE		06/02/2021	MILLENIUM ADVISORS, LLC		670,981	467,000	664,945	632,479	0	(2,712)	0	(2,712)	0	629,767	0	41,214	41,214	30,666	03/31/2024
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE		06/02/2021	Citigroup Capital Markets Inc		250,672	180,000	242,534	231,430	0	(934)	0	(934)	0	230,496	0	20,176	20,176	7,990	03/31/2024
26442T-AG-2	DUKE UNIVERSITY CORPORATE		04/29/2021	JP Morgan Securities, Inc		14,335,690	14,535,000	14,586,690	14,585,859	0	(297)	0	(297)	0	14,585,563	0	(249,873)	(249,873)	5,903	03/31/2024
26443C-AA-1	DUKE UNIVERSITY HLTH SYS Corporate Publi		12/01/2021	Raymond James & Associates Inc		2,434,440	2,000,000	2,025,980	2,024,098	0	(465)	0	(465)	0	2,023,633	0	410,807	410,807	5,865	03/31/2024
26443T-AA-4	DUKE ENERGY INDIANA LLC CORPORATE		12/01/2021	Barclays Capital Inc		1,145,260	1,000,000	990,380	991,065	0	214	0	214	0	991,279	0	153,981	153,981	3,960	03/31/2024
26837@-AA-0	ECP Uptown Campus LLC Debt In A Project		11/01/2021	Redemption 100.0000		8,044	8,044	8,044	8,044	0	0	0	0	0	8,044	0	0	0	8,060	03/31/2024
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		12/31/2021	Redemption 100.0000		317,056	317,056	317,056	317,056	0	0	0	0	0	317,056	0	0	0	7,940	03/31/2024
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE		12/01/2021	Barclays Capital Inc		9,362,430	7,875,000	9,185,236	9,177,665	0	(31,085)	0	(31,085)	0	9,146,580	0	215,850	215,850	12,345	03/31/2024
26884U-A*-0	EPR Properties Senior Unsecured Note		01/19/2021	Call 100.0000		1,417,344	1,417,344	1,417,344	1,417,344	0	0	0	0	0	1,417,344	0	0	0	36,568	09/30/2023
26884U-A*-0	EPR Properties Senior Unsecured Note		09/01/2021	DB PPC NonTrust GOLD		2,196,716	2,163,178	2,163,178	2,163,178	0	0	0	0	0	2,163,177	0	33,539	33,539	77,083	06/01/2021
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		07/15/2021	Redemption 100.0000		264,663	264,663	264,663	264,663	0	0	0	0	0	264,663	0	0	0	7,269	07/01/2050
278062-AD-6	EATON CORPORATION CORPORATE		06/02/2021	Barclays Capital Inc		1,674,705	1,455,000	1,516,555	1,500,652	0	(1,304)	0	(1,304)	0	1,499,348	0	175,357	175,357	398	09/25/2032
27965#-AR-3	Edens Limited Partnership Senior Unsecur		06/01/2021	POJ U.S. PRIVATES		8,697,310	8,300,000	8,300,000	8,300,000	0	0	0	0	0	8,300,000	0	397,310	397,310	2,868	03/25/2033
28103*-AN-7	Edison Properties Senior Note		02/27/2021	Redemption 100.0000		241,504	241,504	241,504	241,504	0	0	0	0	0	241,504	0	0	0	323	06/25/2034
28103*-AW-7	Edison Properties Senior Unsecured Note		12/19/2021	Redemption 100.0000		1,015,163	1,015,163	1,015,163	1,015,163	0	0	0	0	0	1,015,163	0	0	0	662	09/25/2034
28103*-AX-5	Edison Properties Senior Unsecured Note		03/24/2021	Redemption 100.0000		113,885	113,885	113,885	113,885	0	0	0	0	0	113,885	0	0	0	852	01/10/2041
28103*-AX-5	Edison Properties Senior Unsecured Note		04/01/2021	PALAC FLEX		6,446,267	6,047,370	6,047,370	6,047,370	0	0	0	0	0	6,047,369	0	398,898	398,898	4,161	01/10/2041
28103*-AY-3	Edison Properties Senior Unsecured Note		12/28/2021	Redemption 100.0000		102,209	102,209	102,209	102,209	0	0	0	0	0	102,209	0	0	0	9,537	03/10/2045
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		08/10/2021	Redemption 100.0000		98,344	98,344	98,344	98,344	0	0	0	0	0	98,344	0	0	0	453,410	04/01/2051
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		09/01/2021	DB PPC NonTrust GOLD		3,167,291	2,424,274	2,424,274	2,424,274	0	0	0	0	0	2,424,275	0	743,016	743,016	132	05/15/2029
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		11/01/2021	Redemption 100.0000		196,807	196,807	151,035	163,325	0	33,482	0	33,482	0	196,807	0	0	0	1,154	08/15/2029
285512-AC-3	ELECTRONIC ARTS INC CORPORATE		01/29/2021	Call 100.0000		10,490,000	10,490,000	10,537,510	10,490,373	0	(632)	0	(632)	0	10,489,741	0	259	259	13,644	11/15/2029
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		08/11/2021	Redemption 100.0000		259,765	259,765	296,859	279,997	0	(20,233)	0	(20,233)	0	259,765	0	0	0	109,539	01/15/2031
291011-BM-5	EMERSON ELEC CO CORPORATE		03/17/2021	Barclays Capital Inc		4,447,602	4,890,000	4,934,387	4,933,865	0	(161)	0	(161)	0	4,933,704	0	(486,102)	(486,102)	9,700	05/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29137*-AN-5	Emkay, Inc. Senior Secured Note		06/01/2021	POJ U.S. PRIVATES		8,083,318	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	583,318	583,318	320,140	02/01/2050
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur		06/01/2021	POJ U.S. PRIVATES		8,479,117	7,745,000	7,745,000	7,745,000	0	0	0	0	0	7,745,000	0	734,117	734,117	100,189	08/15/2050
292102-B*-0	Empire State Realty OP, L.P. Sr Unsecure		09/01/2021	Various		8,498,323	7,725,000	7,725,000	7,725,000	0	0	0	0	0	7,725,000	0	773,323	773,323	82,686	12/15/2031
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE		10/26/2021	JP Morgan Securities, Inc		4,772,550	5,000,000	5,010,300	5,010,005	0	(752)	0	(752)	0	5,009,253	0	(236,703)	(236,703)	110,582	04/17/2023
29248H-AC-7	EMPOWER FINANCE 2020 LP CORPORATE		03/15/2021	Deutsche Bank Securities Inc		5,180,096	5,535,000	5,673,388	5,672,480	0	(490)	0	(490)	0	5,671,990	0	(491,894)	(491,894)	70,646	04/15/2025
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE		06/14/2021	Call 100.0000		4,275,000	4,275,000	4,266,365	4,274,038	0	226	0	226	0	4,274,264	0	736	736	2,310	02/28/2021
29252B-AA-7	Enbridge Pipelines LLC Senior Note		12/30/2021	Various		1,249,200	1,249,200	1,239,100	1,239,779	0	9,421	0	9,421	0	1,249,200	0	0	0	330,348	09/20/2021
292554-A#-9	Encore Capital Group Inc. Senior Secured		11/12/2021	Redemption 100.0000		4,968,000	4,968,000	4,968,000	4,968,000	0	0	0	0	0	4,968,000	0	0	0	15,060	04/10/2049
29266M-AE-9	ENERGY EAST CORP NT NOTES		03/08/2021	Security Withdraw		510,117	381,000	403,761	395,723	0	(102)	0	(102)	0	395,620	0	114,497	114,497	7,679	12/10/2049
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer		05/01/2021	Various		75,815,879	71,504,927	71,504,927	71,504,927	0	0	0	0	0	71,504,928	0	4,310,951	4,310,951	35,470	01/30/2042
29364N-AT-5	ENTERGY MISSISSIPPI INC CORPORATE		03/16/2021	Market Axess		419,604	400,000	411,804	410,275	0	(285)	0	(285)	0	409,990	0	9,614	9,614	9	07/25/2036
29366M-AB-4	ENTERGY ARKANSAS LLC CORPORATE		03/15/2021	Merrill Lynch,Pierce,Fenner &		8,128,347	9,435,000	9,397,732	9,397,701	0	28	0	28	0	9,397,730	0	(1,269,383)	(1,269,383)	310	11/25/2036
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		08/20/2021	Paydown		4,439,280	4,439,280	4,454,666	4,443,867	0	(4,587)	0	(4,587)	0	4,439,280	0	0	0	2,150	11/25/2036
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2021	Paydown		3,435,529	3,435,529	3,435,087	3,435,263	0	265	0	265	0	3,435,529	0	0	0	33,650	04/10/2046
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2021	Paydown		3,639,390	3,639,390	3,638,794	3,638,988	0	402	0	402	0	3,639,390	0	0	0	107,242	11/10/2046
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		04/20/2021	Paydown		3,158,823	3,158,823	3,157,609	3,158,471	0	351	0	351	0	3,158,823	0	0	0	194,298	11/10/2046
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2021	Paydown		9,716,118	9,716,118	9,788,699	9,752,524	0	(36,405)	0	(36,405)	0	9,716,118	0	0	0	3,669	02/10/2049
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2021	Paydown		10,897,650	10,897,650	10,921,084	10,913,539	0	(15,890)	0	(15,890)	0	10,897,650	0	0	0	8,863	10/10/2049
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2021	Paydown		8,017,345	8,017,345	8,016,073	8,016,549	0	796	0	796	0	8,017,345	0	0	0	41,524	12/31/2034
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2021	Paydown		9,232,774	9,232,774	9,231,124	9,231,308	0	1,466	0	1,466	0	9,232,774	0	0	0	749,075	07/01/2021
29425A-AC-7	CITIGROUP COML MTG CMBS		11/01/2021	Paydown		74,233	74,233	74,972	74,582	0	(349)	0	(349)	0	74,233	0	0	0	137,200	03/25/2050
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		12/27/2021	Paydown		50,921	50,921	52,946	54,468	0	(576)	2,970	(3,546)	0	50,921	0	0	0	26,342	06/01/2027
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED		07/01/2021	Redemption 0.0003		0	17,330	3,916	3,763	0	(3,763)	0	(3,763)	0	0	0	0	0	27,986	06/01/2050
29481#-AE-3	Ergon Inc Senior Unsecured Note		09/01/2021	Various		8,211,640	7,860,000	7,860,000	7,860,000	0	0	0	0	0	7,860,000	0	351,640	351,640	889,939	03/15/2051
29717P-B*-7	Essex Portfolio LP Senior Note		02/01/2021	Various		14,680,887	14,680,887	14,735,579	14,691,281	0	(2,690)	0	(2,690)	0	14,688,591	0	(7,704)	(7,704)	1,276	03/15/2031
29736R-AH-3	ESTEE LAUDER COMPANIES INC. CORPORATE		04/09/2021	Call 100.0000		9,645,000	9,645,000	9,642,685	9,644,686	0	173	0	173	0	9,644,859	0	141	141	88,681	02/01/2029
29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE		12/01/2021	Morgan Stanley & Co, Inc		14,637,133	11,564,000	11,943,877	11,925,253	0	(7,670)	0	(7,670)	0	11,917,582	0	2,719,551	2,719,551	2,920	09/30/2021
29736R-AP-5	ESTEE LAUDER COMPANIES INC. CORPORATE		10/15/2021	Various		18,413,128	17,996,000	19,528,253	19,462,937	0	(61,634)	0	(61,634)	0	19,401,303	0	(988,175)	(988,175)	8,227	03/02/2023
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE		03/08/2021	JP Morgan Securities, Inc		3,273,728	3,153,000	3,516,982	3,502,345	0	(6,981)	0	(6,981)	0	3,495,364	0	(221,636)	(221,636)	633,750	03/01/2021
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES		03/23/2021	Various		0	3,685,000	28,619	28,619	0	0	0	0	0	28,618	0	(28,618)	(28,618)	26,458	10/01/2027
30225V-A*-8	Extra Space Storage LP Senior Unsecured		08/31/2021	Various		25,369,722	23,103,393	23,103,393	23,103,393	0	0	0	0	0	23,625,184	0	1,744,538	1,744,538	8,480	09/30/2022
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE		06/02/2021	Merrill Lynch,Pierce,Fenner &		1,047,570	1,000,000	953,757	958,576	0	444	0	444	0	959,020	0	88,550	88,550	844,504	10/01/2047
302445-AE-1	FLIR SYS INC CORPORATE		03/11/2021	Various		10,743,872	10,800,000	10,979,356	10,972,456	0	(3,309)	0	(3,309)	0	10,969,146	0	(225,274)	(225,274)	22,730	08/15/2028
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER		12/27/2021	Paydown		1,230,317	1,230,317	947,751	1,178,256	0	52,061	0	52,061	0	1,230,317	0	0	0	316,974	08/15/2048
302788-AR-1	FMT Heavy Oil Transportation Senior Secu		12/30/2021	Call 100.0000		234,094	233,978	233,978	233,978	0	0	0	0	0	234,094	0	0	0	2,421	06/01/2036
302788-AR-1	FMT Heavy Oil Transportation Senior Secu		12/01/2021	Redemption 100.0000		4,198,125	4,198,125	4,198,125	4,198,125	0	0	0	0	0	4,184,086	0	0	0	208,789	04/15/2044
31428X-BG-0	FedEx Corporation CORPORATE		12/01/2021	Barclays Capital Inc		144,389	120,000	128,021	127,298	0	(159)	0	(159)	0	127,139	0	17,250	17,250	43,717	11/15/2044
31677Q-BC-2	FIFTH THIRD BK CINCINNATI Corporate Publ		08/31/2021	Call 100.0000		10,000,000	10,000,000	10,452,800	10,063,552	0	(64,086)	0	(64,086)	0	9,999,466	0	534	534	361,503	12/12/2023
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE		05/17/2021	Call 100.0000		5,000,000	5,000,000	5,079,100	5,006,536	0	(6,536)	0	(6,536)	0	5,000,000	0	0	0	6,765	10/29/2024
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		12/15/2021	Paydown		5,686,982	5,686,982	5,685,732	5,686,481	0	500	0	500	0	5,686,982	0	0	0	554,593	08/24/2021
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2021	Various		1,027,782	1,027,782	1,036,682	1,030,228	0	(2,446)	0	(2,446)	0	1,027,782	0	0	0	29,435	02/24/2022
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		09/01/2021	PLIC BV SA PCG		112,049	109,388	109,388	109,388	0	0	0	0	0	109,388	0	2,661	2,661	10,112	08/24/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2021	Various		956,901	956,901	965,232	959,414	0	(2,513)	0	(2,513)	0	956,901	0	0	0	1,166	11/24/2023
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		09/01/2021	PLIC BV SA PCG		105,046	101,844	101,844	101,844	0	0	0	0	0	101,844	0	3,202	3,202	3,158	05/24/2033
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2021	Redemption 100.0000		564,282	564,282	564,282	564,282	0	0	0	0	0	564,282	0	0	0	15,441	02/24/2034
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2021	Redemption 100.0000		55,961	55,961	55,961	55,961	0	0	0	0	0	55,961	0	0	0	103,000	08/31/2021
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		05/17/2021	Call 100.0000		5,589	5,589	5,589	5,589	0	0	0	0	0	5,589	0	0	0	289,217	07/19/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2021	Redemption 100.0000		352,934	352,934	352,934	352,934	0	0	0	0	0	352,934	0	0	0	53,177	12/03/2024
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2021	Redemption 100.0000		143,787	143,787	143,787	143,787	0	0	0	0	0	143,787	0	0	0	377,190	06/15/2023
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2021	Redemption 100.0000		191,343	191,343	191,343	191,343	0	0	0	0	0	191,343	0	0	0	1,952,500	08/15/2021
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2021	Redemption 100.0000		167,209	167,209	167,209	167,209	0	0	0	0	0	167,209	0	0	0	3,668	07/31/2026
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/27/2021	Low Book Value		157,382	109,800	100,380	91,268	0	9,112	0	9,112	0	100,380	0	57,002	57,002	397,841	10/01/2050
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/27/2021	Low Book Value		3,272,664	3,223,924	1,389,166	1,857,298	0	276,977	0	276,977	0	2,134,274	0	1,138,390	1,138,390	617	02/25/2032
33773B-AL-2	FISERV INC CORPORATE 4.750% 06/15/21		06/15/2021	Maturity		18,650,000	18,650,000	18,586,777	18,645,580	0	4,420	0	4,420	0	18,650,000	0	0	0	1,945	02/25/2033
33773B-BB-3	FISERV INC CORPORATE 2.250% 06/01/27		11/22/2021	Pierpont Securities		5,042,400	5,000,000	5,281,750	5,262,721	0	(36,331)	0	(36,331)	0	5,226,391	0	(183,991)	(183,991)	646	12/25/2033
33852B-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note		04/01/2021	PALAC FLEX		5,175,005	4,445,310	4,445,310	4,445,310	0	0	0	0	0	4,445,310	0	729,695	729,695	311	04/25/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE		03/17/2021	Citigroup Capital Markets Inc		459,857	340,000	449,623	423,045	0	(1,106)	0	(1,106)	0	421,939	0	37,918	37,918	4,630	04/25/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE		03/08/2021	Security Withdraw		2,722,274	2,000,000	2,000,660	2,000,315	0	115	0	115	0	2,000,431	0	721,843	721,843	2,766	02/25/2035
341081-ET-0	FLORIDA POWER & LIGHT CORPORATE		06/02/2021	Citigroup Capital Markets Inc		369,392	287,000	339,769	328,510	0	(932)	0	(932)	0	327,578	0	41,814	41,814	78,674	04/11/2033
341081-EU-7	FLORIDA POWER & LIGHT CORP		03/17/2021	Daiwa Securities Co. Ltd Tokyo		883,306	682,000	864,169	825,632	0	(1,607)	0	(1,607)	0	824,025	0	59,281	59,281	80,895	04/11/2028
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE		06/02/2021	US Bank NA		291,043	205,000	278,904	266,692	0	(1,018)	0	(1,018)	0	265,674	0	25,369	25,369	739,087	04/11/2028
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE		06/02/2021	Goldman Sachs & Co		278,948	200,000	265,058	254,905	0	(849)	0	(849)	0	254,056	0	24,892	24,892	4,963	04/12/2021
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE		06/02/2021	MILLENIUM ADVISORS, LLC		704,240	525,000	661,755	640,915	0	(1,750)	0	(1,750)	0	639,164	0	65,076	65,076	64,815	04/11/2028
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE		12/01/2021	Barclays Capital Inc		2,391,800	2,000,000	2,025,900	2,024,657	0	(602)	0	(602)	0	2,024,054	0	367,746	367,746	18,649	04/12/2021
34528P-AK-2	FORD CREDIT FLOORPLAN MASTER ASSET BACKE		02/02/2021	WELLS FARGO SEC LLC		1,174,492	1,000,000	1,013,477	1,011,235	0	(112)	0	(112)	0	1,011,123	0	163,369	163,369	28,072	10/15/2030
34530U-AA-9	FORD AUTO ASSET BACKED		02/15/2021	Paydown		30,000,000	30,000,000	29,991,855	29,997,896	0	2,104	0	2,104	0	30,000,000	0	0	0	16,476	12/15/2025
34531B-AA-0	FORD AUTO ASSET BACKED		03/09/2021	Toronto Dominion Securities		5,826,961	5,800,000	5,797,996	5,799,805	0	83	0	83	0	5,799,888	0	27,073	27,073	5,017	12/15/2045
34531R-AB-3	FORD AUTO ASSET BACKED		12/15/2021	Paydown		10,800,000	10,800,000	10,799,950	10,799,941	0	59	0	59	0	10,800,000	0	0	0	18,525	10/15/2036
34531R-AC-1	FORD AUTO ABS FLOATER 0.370% 12/15/22		12/15/2021	Paydown		9,600,000	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	0	0	8,578	07/15/2037
34531X-AB-0	FORD FOUNDATION CORPORATE		03/11/2021	Goldman Sachs & Co		3,307,775	3,620,000	3,620,000	3,620,000	0	0	0	0	0	3,620,000	0	(312,225)	(312,225)	0	06/25/2021
345397-VU-4	FORD MOTOR CREDIT CO LLC CORPORATE		08/02/2021	Maturity		6,374,000	6,374,000	7,148,887	6,461,659	0	(87,659)	0	(87,659)	0	6,374,000	0	0	0	10,837	12/09/2036
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		12/15/2021	Various		86,137	86,137	86,137	86,137	0	0	0	0	0	86,137	0	0	0	24,683	12/15/2023
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		10/01/2021	Various		336,206	336,206	339,188	336,350	0	(144)	0	(144)	0	336,206	0	0	0	9,858	12/15/2023
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/27/2021	Paydown		25,790	23,878	23,383	23,878	0	1,913	0	1,913	0	25,790	0	0	0	123,559	06/15/2027
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACK		03/15/2021	Paydown		22,800,000	22,800,000	22,799,690	22,799,958	0	42	0	42	0	22,800,000	0	0	0	313,500	09/30/2021
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACK		09/15/2021	Paydown		7,800,000	7,800,000	7,799,505	7,799,865	0	135	0	135	0	7,800,000	0	0	0	24,850	12/15/2028
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		12/01/2021	Paydown		12,756,074	12,756,074	12,903,566	12,830,975	0	(74,901)	0	(74,901)	0	12,756,074	0	0	0	30,069	12/15/2028
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS		07/01/2021	Paydown		1,129,909	1,129,909	1,141,162	1,132,312	0	(2,404)	0	(2,404)	0	1,064,235	0	0	0	9,221	05/10/2049
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2021	Paydown		1,543,127	1,543,127	1,567,841	1,556,452	0	(13,325)	0	(13,325)	0	1,534,259	0	0	0	45,017	03/15/2045
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		08/25/2021	Low Book Value		19,283	19,076	11,011	11,387	0	0	0	0	0	11,387	0	7,896	7,896	807,544	08/15/2047
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2021	Paydown		53,040	53,040	52,950	52,905	0	135	0	135	0	53,040	0	0	0	29,570	03/01/2049
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		12/01/2021	Paydown		371,635	371,635	374,988	373,480	0	(1,846)	0	(1,846)	0	371,635	0	0	0	75,081	03/01/2030
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS		02/01/2021	Paydown		182,225	182,225	184,032	182,927	0	(701)	0	(701)	0	182,225	0	0	0	93,579	03/01/2050
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS		10/01/2021	Paydown		213,699	213,699	215,820	214,884	0	(1,185)	0	(1,185)	0	213,699	0	0	0	105,486	05/27/2042
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		08/01/2021	Paydown		4,035,359	4,035,359	4,081,649	4,049,776	0	(14,418)	0	(14,418)	0	4,035,359	0	0	0	278,307	01/06/2027
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		04/01/2021	Paydown		8,554,795	8,554,795	8,639,828	8,565,504	0	(10,709)	0	(10,709)	0	8,554,795	0	0	0	282,128	09/30/2024
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2021	Paydown		483,003	483,003	485,475	484,299	0	(1,296)	0	(1,296)	0	483,003	0	0	0	727,500	06/15/2021
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		12/16/2021	Paydown		5,988,711	5,988,711	5,987,314	5,988,159	0	552	0	552	0	5,988,711	0	0	0	390,737	03/03/2031
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO		12/01/2021	Paydown		19,047,875	19,047,875	18,781,559	18,843,745	0	204,130	0	204,130	0	19,047,875	0	0	0	229,286	04/15/2050
36258V-AB-0	G&M FINANCE LTD ASSET BACKED		10/16/2021	Paydown		7,305,279	7,305,279	7,304,964	7,305,009	0	270	0	270	0	7,305,279	0	0	0	89,250	01/08/2021
36389*-AQ-8	E J Gallo Winery SRNT 7.560% 08/11/23		08/11/2021	Redemption 100.0000		1,335,000	1,335,000	1,335,000	1,335,000	0	0	0	0	0	1,335,000	0	0	0	113,811	09/10/2021
36389*-AR-6	E J Gallo Winery SRNT 6.860% 04/01/26		04/01/2021	Various		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	30,262	03/07/2024
36714#-AA-5	The Gas Company, LLC Senior Secured Note		04/19/2021	Call 100.0000		18,846,862	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	3,920	07/18/2029
367206-AA-9	Gas Transmission Northwest LLC Sr. Unsec		02/01/2021	PLIC BV SA PCG		1,432,026	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	82,026	82,026	135,567	01/09/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
369550-AZ-1	GENERAL DYNAMICS CORP CORPORATE		07/01/2021	Merrill Lynch,Pierce,Fenner &		13,279,130	12,439,000	13,579,506	13,515,952	0	(80,441)	0	(80,441)	0	13,435,511	0	(156,381)	(156,381)	38,474	04/06/2023
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		05/11/2021	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	182,954	07/31/2023
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE		03/17/2021	JP Morgan Securities, Inc		5,905,550	5,000,000	6,520,500	6,503,475	0	(7,366)	0	(7,366)	0	6,496,108	0	(590,558)	(590,558)	74,416	03/18/2029
369550-BM-9	GENERAL DYNAMICS CORP CORPORATE		05/10/2021	Suntrust Capital Markets Inc		3,862,263	3,454,000	4,117,237	4,087,307	0	(24,036)	0	(24,036)	0	4,063,272	0	(201,009)	(201,009)	808,057	04/15/2031
369604-BH-5	GENERAL ELECTRIC CO CORPORATE		03/08/2021	Various		4,191,359	3,770,000	3,908,843	3,893,576	0	(390)	0	(390)	0	3,893,186	0	298,173	298,173	6,100	06/01/2042
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES		03/08/2021	Security Withdraw		3,596,824	2,700,000	3,073,827	2,927,019	0	(2,459)	0	(2,459)	0	2,924,560	0	672,264	672,264	305,909	08/20/2023
370334-CJ-1	GENERAL MILLS INC CORPORATE		01/27/2021	Various		8,660,058	6,842,000	8,691,470	8,663,178	0	(3,120)	0	(3,120)	0	8,660,058	0	0	0	11,011	10/23/2023
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE		09/25/2021	Maturity		16,371,000	16,371,000	16,702,676	16,416,640	0	(45,640)	0	(45,640)	0	16,371,000	0	0	0	52,771	12/11/2025
372460-B#-1	Genuine Parts Company Senior Note		09/01/2021	Various		41,916,136	40,345,441	41,498,466	41,252,470	0	(201,760)	0	(201,760)	0	41,050,710	0	865,426	865,426	2,524	06/15/2042
373298-BU-1	GEORGIA PACIFIC LLC NOTES		10/12/2021	LOTUSIL		1,239,594	799,000	814,980	809,577	0	(490)	0	(490)	0	809,087	0	430,507	430,507	56,428	01/03/2023
373334-JN-2	GEORGIA POWER COMPANY CORPORATE		03/08/2021	Security Withdraw		10,963,772	8,500,000	8,468,380	8,474,347	0	58	0	58	0	8,474,406	0	2,489,366	2,489,366	52,545	01/03/2023
37362@-AA-0	Georgia Trans First Mortgage Oblig Serie		12/30/2021	Redemption 100.0000		676,667	676,667	785,660	735,881	0	(59,215)	0	(59,215)	0	676,667	0	0	0	16,948	01/02/2024
374297-A*-0	Getty Realty Corp New Senior Unsecured		09/01/2021	Various		13,313,104	12,571,677	12,571,677	12,571,677	0	0	0	0	0	12,571,677	0	741,427	741,427	497,971	08/09/2021
374297-A@-8	Getty Realty Corp New Senior Unsecured N		09/01/2021	PLIC BV SA PCG		6,482,387	5,996,470	5,996,470	5,996,470	0	0	0	0	0	5,996,470	0	485,917	485,917	411,816	01/16/2024
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2021	Various		362,069	362,069	362,069	362,069	0	0	0	0	0	362,069	0	0	0	811,740	03/15/2024
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2021	Various		362,069	362,069	362,069	362,069	0	0	0	0	0	362,069	0	0	0	34,081	04/08/2028
374593-A*-2	Giants Stadium LLC Senior Secured Note		04/01/2021	Various		787,573	787,573	787,573	787,573	0	0	0	0	0	787,573	0	0	0	39,565	09/01/2021
375558-BV-4	GILEAD SCIENCES INC CORP FLOATER		11/05/2021	Call 100.0000		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	43,633	03/01/2032
375558-BW-2	GILEAD SCIENCES INC CORPORATE		11/05/2021	Call 100.0000		5,250,000	5,250,000	5,248,163	5,248,307	0	518	0	518	0	5,248,824	0	1,176	1,176	80,004	04/01/2043
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE		03/16/2021	US Bank NA		3,878,721	3,300,000	4,163,940	4,146,264	0	(5,893)	0	(5,893)	0	4,140,371	0	(261,650)	(261,650)	180,326	06/01/2021
37940X-AA-0	GLOBAL PAYMENTS INC CORPORATE		03/16/2021	Susquehanna Intl Group		4,296,072	4,085,000	4,090,159	4,088,887	0	(182)	0	(182)	0	4,088,704	0	207,368	207,368	39,259	03/30/2033
379463-A@-1	Global Water Resources, Inc. Senior Secu		12/15/2021	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	509,472	03/30/2033
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		12/16/2021	Paydown		9,384,408	9,384,408	9,382,922	9,383,618	0	790	0	790	0	9,384,408	0	0	0	52,358	03/30/2033
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		02/20/2021	Paydown		2,314,668	2,314,668	2,314,600	2,314,564	0	104	0	104	0	2,314,668	0	0	0	12,799	03/30/2033
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2021	Various		781,961	781,961	871,593	835,301	0	(53,340)	0	(53,340)	0	781,961	0	0	0	120,656	05/01/2028
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		09/01/2021	Various		22,894,989	20,523,481	21,391,574	21,039,034	0	(18,069)	0	(18,069)	0	21,020,965	0	1,874,024	1,874,024	719,326	11/01/2043
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		02/01/2021	PLIC BV SA PCG		36,526,236	30,456,899	30,456,899	30,456,899	0	0	0	0	0	30,456,899	0	6,069,337	6,069,337	12,458	12/15/2044
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured		09/16/2021	Redemption 100.0000		67,461	67,461	65,203	65,489	0	1,972	0	1,972	0	67,461	0	0	0	4,524	03/01/2041
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE		07/27/2021	Maturity		7,500,000	7,500,000	7,495,950	7,499,391	0	609	0	609	0	7,500,000	0	0	0	44,859	08/15/2038
38141G-XM-1	GOLDMAN SACHS GROUP INC CORP FLOATER		06/07/2021	Credit Suisse First Boston Cor		7,511,080	7,600,000	7,600,000	7,600,000	0	0	0	0	0	7,600,000	0	(88,920)	(88,920)	20,332	04/01/2039
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE		12/01/2021	Barclays Capital Inc		2,353,932	1,800,000	2,320,056	2,309,146	0	(12,512)	0	(12,512)	0	2,296,634	0	57,298	57,298	9,570	01/15/2038
38479*-AP-7	Grain Processing Corporation Senior Note		08/15/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	219,315	10/01/2050
38479*-AQ-5	Grain Processing Corporation Senior Note		12/15/2021	Redemption 100.0000		637,833	637,833	637,833	637,833	0	0	0	0	0	637,833	0	0	0	78,836	06/01/2047
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2021	Redemption 100.0000		454,489	454,489	454,489	454,489	0	0	0	0	0	454,489	0	0	0	39,375	05/15/2046
38807#-AA-9	Grant County Wind, LLC Senior Note		04/01/2021	PALAC FLEX		2,484,224	2,099,177	2,099,177	2,099,177	0	0	0	0	0	2,099,177	0	385,047	385,047	281	05/01/2059
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE		01/15/2021	Call 100.0000		3,712,000	3,712,000	3,897,600	3,713,696	0	(1,696)	0	(1,696)	0	3,712,000	0	0	0	11,822	12/31/2041
390568-AC-3	Great Lakes Cheese Co Inc. Senior Note		08/06/2021	Various		14,155,000	14,155,000	14,155,000	14,155,000	0	0	0	0	0	14,155,000	0	0	0	360,150	11/01/2046
390568-AD-1	Great Lakes Cheese Co Inc. Senior Note		09/01/2021	Various		3,970,242	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	220,242	220,242	30,874	08/22/2024
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec		09/01/2021	PICA-SA-GM Buyout		9,455,006	9,335,111	9,335,111	9,335,111	0	0	0	0	0	9,335,112	0	119,894	119,894	118,143	08/22/2024
39121J-A*-1	Great River Energy First Mortgage Bonds		07/01/2021	Redemption 100.0000		2,848,837	2,848,837	3,387,604	2,902,644	0	(53,807)	0	(53,807)	0	2,848,837	0	0	0	9,125	01/15/2039
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2021	Various		757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	34,273	11/02/2032
39265*-AJ-7	Green Bay Packaging Senior Note		06/30/2021	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	287,703	07/08/2028
395268-AC-5	Greenheck Fan Corporation Senior Secured		09/16/2021	Various		30,885,030	30,885,030	30,961,380	30,911,053	0	(26,023)	0	(26,023)	0	30,885,030	0	0	0	1,852	02/27/2021
395268-AC-5	Greenheck Fan Corporation Senior Secured		09/01/2021	PLIC BV SA PCG		6,106,755	6,096,760	6,096,760	6,096,760	0	0	0	0	0	6,096,759	0	9,996	9,996	19,904	09/19/2026
395268-AD-3	Greenheck Fan Corporation Senior Note		09/12/2021	Redemption 100.0000		182,437	182,437	185,483	183,737	0	(1,300)	0	(1,300)	0	182,437	0	0	0	770	10/24/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
39808C-A*-6	Gridiron Funding, LLC Senior Secured Not		06/01/2021	POJ U.S. PRIVATES		18,451,749	15,900,000	15,900,000	15,900,000	0	0	0	0	0	15,900,000	0	2,551,749	2,551,749	65,992	10/24/2031
39839#-AF-8	Griffith Laboratories Int'l Senior Note		01/15/2021	Redemption 100.0000		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	2,396	05/28/2029
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2021	Redemption 100.0000		1,128,750	1,128,750	1,128,799	1,128,794	0	(44)	0	(44)	0	1,128,750	0	0	0	3,104	10/10/2031
40146#-AA-5	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		403,755	383,549	383,549	383,549	0	0	0	0	0	380,182	0	0	0	146,760	10/10/2031
40146#-AA-5	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		127,851	127,851	127,851	127,851	0	0	0	0	0	127,851	0	0	0	6,188	11/01/2033
40146#-AC-1	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		146,173	139,839	139,839	139,839	0	0	0	0	0	138,573	0	0	0	161,721	03/01/2021
40146#-AC-1	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		55,936	55,936	55,936	55,936	0	0	0	0	0	55,936	0	0	0	10,192	02/11/2030
40146#-AD-9	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		195,091	186,460	186,460	186,460	0	0	0	0	0	184,734	0	0	0	57,525	10/15/2050
40146#-AD-9	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		74,584	74,584	74,584	74,584	0	0	0	0	0	74,584	0	0	0	148,833	10/01/2028
40146#-AE-7	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		125,137	119,857	119,857	119,857	0	0	0	0	0	118,802	0	0	0	142,547	03/29/2027
40146#-AE-7	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		47,943	47,943	47,943	47,943	0	0	0	0	0	47,943	0	0	0	218,000	01/22/2028
40146#-AF-4	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		181,070	173,132	173,132	173,132	0	0	0	0	0	171,544	0	0	0	98,913	03/17/2031
40146#-AF-4	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		69,253	69,253	69,253	69,253	0	0	0	0	0	69,253	0	0	0	85,101	09/17/2051
40146#-AG-2	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		195,417	186,460	186,460	186,460	0	0	0	0	0	184,669	0	0	0	134,663	09/15/2021
40146#-AG-2	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		74,584	74,584	74,584	74,584	0	0	0	0	0	74,584	0	0	0	38,076	07/02/2040
40146#-AH-0	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		278,864	266,352	266,352	266,352	0	0	0	0	0	263,850	0	0	0	174,074	08/12/2024
40146#-AH-0	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		106,541	106,541	106,541	106,541	0	0	0	0	0	106,541	0	0	0	12,359	09/15/2033
40146#-AJ-6	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		104,444	99,894	99,894	99,894	0	0	0	0	0	98,985	0	0	0	4,691,180	02/14/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		39,958	39,958	39,958	39,958	0	0	0	0	0	39,958	0	0	0	3,388	06/01/2028
40146#-AK-3	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		348,118	332,955	332,955	332,955	0	0	0	0	0	329,922	0	0	0	63,896	06/15/2051
40146#-AK-3	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		133,182	133,182	133,182	133,182	0	0	0	0	0	133,182	0	0	0	46,110	02/20/2024
40146#-AL-1	Guardian Pipeline LLC Senior Note		06/30/2021	Call 100.0000		458,978	439,484	439,484	439,484	0	0	0	0	0	435,585	0	0	0	58,675	05/20/2024
40146#-AL-1	Guardian Pipeline LLC Senior Note		06/30/2021	Redemption 100.0000		175,794	175,794	175,794	175,794	0	0	0	0	0	175,794	0	0	0	33,889	12/22/2025
40256@-AC-9	Gulf States Toyota Inc/Friedki Senior No		06/04/2021	Redemption 100.0000		248,000	248,000	248,000	248,000	0	0	0	0	0	248,000	0	0	0	17,041	10/20/2023
40256@-AD-7	Gulf States Toyota Inc/Friedki Senior No		12/31/2021	Redemption 100.0000		2,340,000	2,340,000	2,340,000	2,340,000	0	0	0	0	0	2,340,000	0	0	0	161,946	10/20/2024
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/27/2021	Various		30,789	30,789	14,092	6,079	0	24,710	0	24,710	0	30,789	0	0	0	131,034	02/20/2025
40447@-AE-5	HMSHost Corporation Senior Note		12/03/2021	Various		44,033,102	42,000,000	42,000,000	42,000,000	0	0	0	0	0	42,000,000	0	0	0	86,510	05/20/2025
40449@-BL-6	Habitat Humanity Intl Secured Note		04/10/2021	Call 100.0000		5,824	5,824	5,973	5,984	0	(31)	0	(31)	0	5,953	0	(129)	(129)	42,782	07/20/2026
40449@-BL-6	Habitat Humanity Intl Secured Note		04/10/2021	Redemption 100.0000		2,252	2,252	2,310	2,314	0	(62)	0	(62)	0	2,252	0	0	0	1,580	09/10/2058
40449@-BM-4	Habitat Humanity Intl Secured Note		04/10/2021	Call 100.0000		29,335	29,335	29,666	29,604	0	(31)	0	(31)	0	29,574	0	(239)	(239)	823	12/25/2032
40449@-BM-4	Habitat Humanity Intl Secured Note		04/10/2021	Redemption 100.0000		6,050	6,050	6,118	6,106	0	(56)	0	(56)	0	6,050	0	0	0	100	08/25/2032
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		04/10/2021	Call 100.0000		81,759	81,759	82,701	83,010	0	(104)	0	(104)	0	82,907	0	(1,148)	(1,148)	270,011	08/28/2023
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		04/10/2021	Redemption 100.0000		11,611	11,611	11,745	11,789	0	(178)	0	(178)	0	11,611	0	0	0	158,460	04/30/2021
40449@-BQ-5	Habitat Humanity Intl Secured Note		04/10/2021	Call 100.0000		44,641	44,641	45,158	45,842	0	(89)	0	(89)	0	45,753	0	(1,112)	(1,112)	68,319	05/10/2021
40449@-BQ-5	Habitat Humanity Intl Secured Note		04/10/2021	Redemption 100.0000		5,596	5,596	5,661	5,747	0	(151)	0	(151)	0	5,596	0	0	0	583,886	03/15/2047
40449@-BR-3	Habitat Humanity Intl Secured Note		04/10/2021	Call 100.0000		120,287	120,287	121,672	122,016	0	(110)	0	(110)	0	121,905	0	(1,618)	(1,618)	194,053	12/01/2029
40449@-BR-3	Habitat Humanity Intl Secured Note		04/10/2021	Redemption 100.0000		12,783	12,783	12,930	12,966	0	(184)	0	(184)	0	12,783	0	0	0	33,019	04/15/2030
40449@-BV-4	Habitat Humanity Intl Secured Note		12/31/2021	Various		396,947	396,947	393,194	392,614	0	4,333	0	4,333	0	396,947	0	0	0	0	06/28/2013
000000-00-0	Habitat Humanity Intl Senior Note		01/10/2021	Call 100.0000		170,516	170,516	167,595	168,207	0	148	0	148	0	168,355	0	2,161	2,161	26,554	03/06/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Habitat Humanity Intl Senior Note		10/10/2021	Various		67,092	67,092	65,598	65,927	0	1,165	0	1,165	0	67,092	0	0	0	164,417	08/01/2030
000000-00-0	Habitat Humanity Intl Secured Note		12/31/2021	Call 100.0000		947,015	947,015	913,258	920,006	0	6,389	0	6,389	0	926,395	0	20,620	20,620	5,287	11/25/2035
000000-00-0	Habitat Humanity Intl Secured Note		10/10/2021	Various		78,120	78,120	75,336	74,511	0	3,609	0	3,609	0	78,120	0	0	0	6,400	04/01/2046
406216-AH-4	HALLIBURTON COMPANY CORPORATE		02/15/2021	Maturity		8,493,750	8,493,750	10,971,576	8,521,500	0	(27,750)	0	(27,750)	0	8,493,750	0	0	0	263,542	10/01/2021
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not		09/01/2021	DC PCG NonTrust GOLD		5,621,156	5,212,638	5,692,131	5,601,738	0	(73,694)	0	(73,694)	0	5,528,043	0	93,113	93,113	47,188	06/14/2021
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not		09/01/2021	DC PCG NonTrust GOLD		2,148,698	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	148,698	148,698	76,392	12/15/2023
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL CORPORATE		01/15/2021	Maturity		2,000,000	2,000,000	2,022,800	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,165	05/31/2022
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE		12/01/2021	Barclays Capital Inc		164,409	113,000	154,782	151,136	0	(1,231)	0	(1,231)	0	149,905	0	14,504	14,504	6,964	05/31/2022
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE		03/08/2021	Various		15,490,912	10,808,000	14,143,497	13,868,600	0	(18,391)	0	(18,391)	0	13,850,209	0	1,640,703	1,640,703	39,257	09/27/2022
416518-AC-2	HARTFORD FINANCIAL SERVICES GR CORPORATE		03/08/2021	Security Withdraw		1,179,039	860,000	1,121,595	1,103,414	0	(1,251)	0	(1,251)	0	1,102,163	0	76,876	76,876	6,484	09/27/2022
416608-AA-1	Hartford Healthcare CTL		02/01/2021	PLIC BV SA PCG		8,191,755	8,071,524	8,071,524	8,071,524	0	0	0	0	0	8,071,524	0	120,231	120,231	25,223	10/15/2027
419870-F*-6	Hawaiian Electric Ind Inc Senior Note		09/01/2021	PRIAC-SA-NY CARPENTERS-PCG Redemption		11,415,354	11,038,820	11,038,820	11,038,820	0	0	0	0	0	11,415,354	0	0	0	68,419	06/01/2024
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2021	100.0000		393,388	393,388	393,388	393,388	0	0	0	0	0	393,388	0	0	0	2,501	10/15/2027
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		02/01/2021	PLIC BV SA PCG		15,925,092	14,764,537	14,764,537	14,764,537	0	0	0	0	0	14,764,537	0	1,160,555	1,160,555	167	10/15/2027
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE		03/17/2021	Various		5,913,260	6,000,000	6,091,770	6,088,796	0	(1,939)	0	(1,939)	0	6,086,857	0	(173,597)	(173,597)	15,770	10/15/2027
42218S-AH-1	HEALTH CARE SVCS CORP CORPORATE		03/17/2021	Various		20,401,213	21,900,000	22,422,387	22,416,939	0	(2,697)	0	(2,697)	0	22,414,242	0	(2,013,029)	(2,013,029)	6,427	10/15/2027
42241#-AC-3	Hearst Communications, Inc. GTD Series A		09/01/2021	Various		29,005,795	27,995,000	29,315,749	28,258,313	0	(98,531)	0	(98,531)	0	28,159,782	0	846,013	846,013	8,553	10/15/2027
42251#-AG-9	HEB Grocery Company, LP Senior Note		09/01/2021	DC PCG NonTrust GOLD		4,639,870	4,467,975	4,467,975	4,467,975	0	0	0	0	0	4,467,976	0	171,894	171,894	7,474	12/13/2027
42251#-AK-0	HEB Grocery Company, LP Series A Senior		09/01/2021	Various		51,728,582	46,256,753	46,256,753	46,256,753	0	0	0	0	0	46,256,753	0	5,471,829	5,471,829	0	09/25/2033
42251#-AM-6	HEB Grocery Company, LP Senior Note		09/01/2021	DC PCG NonTrust GOLD		1,117,056	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	117,056	117,056	0	12/25/2037
42251#-AU-8	HEB Grocery Company, LP Sr. Unsecured No		02/01/2021	PLIC BV SA PCG		7,252,431	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	752,431	752,431	442,938	06/15/2021
42670*-AA-9	Henry Ford Htlh Sys Royal Oak CTL		12/15/2021	Redemption 100.0000		58,492	58,492	58,492	58,492	0	0	0	0	0	58,492	0	0	0	110,313	06/01/2027
42670#-AA-7	Henry Ford Health System CTL		12/15/2021	Redemption 100.0000		20,276	20,276	20,276	20,276	0	0	0	0	0	20,276	0	0	0	64,611	06/30/2035
42806D-AU-3	HERTZ VEH FING ASSET BACKED		06/25/2021	Paydown		95,770	95,770	95,749	95,771	0	0	0	0	0	95,770	0	0	0	9,441	10/01/2033
42806D-AU-3	HERTZ VEH FING ASSET BACKED		07/01/2021	Redemption 100.0000		57,321	57,321	57,308	57,322	0	0	0	0	0	57,321	0	0	0	51,897	10/01/2033
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		03/12/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	7,222	06/01/2035
435596-D*-9	Hollingsworth & Vose Company Senior Secu		04/01/2021	PALAC FLEX		582,737	567,582	577,294	572,528	0	(644)	0	(644)	0	571,885	0	10,852	10,852	20,255	09/01/2035
435596-D@-7	Hollingsworth & Vose Company Senior Secu		07/06/2021	Redemption 100.0000		527,000	527,000	561,302	545,064	0	0	0	0	16,238	527,000	(34,302)	0	(34,302)	8,247	04/01/2039
437076-BH-4	Home Depot Inc CORPORATE		06/01/2021	Goldman Sachs & Co		9,549,600	8,000,000	10,300,960	10,249,489	0	(27,214)	0	(27,214)	0	10,222,274	0	(672,674)	(672,674)	8,630	03/01/2040
437076-BX-9	Home Depot Inc CORPORATE		12/01/2021	Various		28,527,445	22,469,000	28,290,045	28,208,782	0	(68,093)	0	(68,093)	0	28,140,689	0	386,756	386,756	23,198	02/01/2041
43813R-AC-1	HONDA_AUTO ASSET BACKED		12/21/2021	Paydown		2,792,237	2,792,237	2,791,690	2,791,859	0	378	0	378	0	2,792,237	0	0	0	94,950	10/01/2044
43814U-AG-4	HONDA_AUTO ASSET BACKED		08/18/2021	Paydown		3,800,774	3,800,774	3,800,691	3,800,654	0	121	0	121	0	3,800,774	0	0	0	5,526	11/15/2030
43815M-AC-0	HONDA_AUTO ASSET BACKED		12/21/2021	Paydown		4,021,065	4,021,065	4,077,455	4,044,345	0	(23,280)	0	(23,280)	0	4,021,065	0	0	0	115,500	08/15/2027
43815N-AB-0	HONDA_AUTO ASSET BACKED		06/15/2021	Paydown		17,481,177	17,481,177	17,479,953	17,480,516	0	661	0	661	0	17,481,177	0	0	0	28,127	12/15/2027
440452-AF-7	HORMEL FOODS CORP NT CORPORATE		05/24/2021	Various		4,615,801	4,739,000	4,895,112	4,888,225	0	(5,909)	0	(5,909)	0	4,882,316	0	(266,515)	(266,515)	30,443	12/15/2022
443016-AA-0	Howe Street Landlord, LLC Credit Tenant		12/25/2021	Redemption 100.0000		238,786	238,786	238,786	238,786	0	0	0	0	0	238,786	0	0	0	20,457	12/15/2022
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un		09/01/2021	Various		24,367,944	23,362,734	23,362,734	23,362,734	0	0	0	0	0	23,362,734	0	1,005,210	1,005,210	25,256	06/01/2050
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2021	Redemption 100.0000		290,220	290,220	290,220	290,220	0	0	0	0	0	290,220	0	0	0	374,473	08/02/2021
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		04/01/2021	PALAC FLEX		3,836,337	3,148,853	3,148,853	3,148,853	0	0	0	0	0	3,148,854	0	687,483	687,483	2,001	03/15/2046
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2021	Various		710,885	710,885	710,885	710,885	0	0	0	0	0	710,885	0	0	0	15,075	11/30/2021
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2021	Various		1,083,254	1,083,254	1,083,254	1,083,254	0	0	0	0	0	1,083,254	0	0	0	84	12/25/2026
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2021	Various		1,557,178	1,557,178	1,557,178	1,557,178	0	0	0	0	0	1,557,178	0	0	0	178,410	03/15/2023
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2021	Various		1,387,919	1,387,919	1,387,919	1,387,919	0	0	0	0	0	1,387,919	0	0	0	204,750	09/15/2023
44569*-BP-5	Hunt Oil Company Senior Note		12/29/2021	Call 100.0000		2,099,379	1,963,545	1,499,857	1,567,993	0	87,474	0	87,474	0	1,655,467	0	308,078	308,078	231,236	05/10/2045
44569*-BP-5	Hunt Oil Company Senior Note		09/01/2021	DC PCG NonTrust GOLD		1,514,694	1,726,455	1,318,756	1,378,664	0	50,662	0	50,662	0	1,429,326	0	85,368	85,368	0	03/20/2033
44855#-AW-0	Hy Vee, Inc. Senior Note		12/15/2021	Various		26,224,963	26,224,963	26,652,257	26,413,027	0	(188,064)	0	(188,064)	0	26,224,963	0	0	0	1,056	01/25/2034
44891P-AB-0	HYUNDAI AUTO ASSET BACKED		12/15/2021	Paydown		7,833,490	7,833,490	7,832,917	7,833,031	0	459	0	459	0	7,833,490	0	0	0	7,806	11/10/2046
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		03/15/2021	Paydown		11,232,940	11,232,940	11,232,818	11,232,764	0	177	0	177	0	11,232,940	0	0	0	661	02/10/2048
449548-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		12/15/2021	Redemption 100.0000		454,179	454,179	454,179	454,179	0	0	0	0	0	454,179	0	0	0	4,434	10/10/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		09/30/2021	Various		1,867,238	1,867,238	1,859,004	1,860,038	0	7,200	0	7,200	0	1,867,238	0	0	0	102,256	01/10/2047
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project		09/30/2021	Redemption 100.0000		178,950	178,950	178,950	178,950	0	0	0	0	0	178,950	0	0	0	83,391	04/10/2047
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/30/2021	Various		2,894	2,894	2,893	2,894	0	0	0	0	0	2,894	0	0	0	9,006	04/10/2047
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/27/2021	Various		7,613	7,613	7,611	7,613	0	0	0	0	0	7,613	0	0	0	90,501	05/16/2023
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/28/2021	Redemption 100.0000		575	575	575	575	0	0	0	0	0	575	0	0	0	387,905	10/25/2057
451488-AA-4	Idaho USG Holdings, LLC Debt in a Projec		09/30/2021	Redemption 100.0000		374,964	374,964	374,964	374,964	0	0	0	0	0	374,964	0	0	0	45,659	03/16/2023
451488-AA-4	Idaho USG Holdings, LLC Debt in a Projec		04/01/2021	PALAC FLEX		5,506,424	5,121,704	5,121,704	5,121,704	0	0	0	0	0	5,121,704	0	384,720	384,720	75,414	08/11/2023
45174X-AA-0	IHC HEALTH SERVICES INC CORPORATE		03/23/2021	WELLS FARGO SEC LLC		3,568,890	3,000,000	3,906,540	3,895,049	0	(5,418)	0	(5,418)	0	3,889,631	0	(320,741)	(320,741)	96,040	04/01/2026
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE		12/01/2021	Barclays Capital Inc		687,643	550,000	599,071	595,587	0	(1,040)	0	(1,040)	0	594,546	0	93,097	93,097	7,020	06/01/2030
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE		12/01/2021	Barclays Capital Inc		11,974,425	10,085,000	10,735,886	10,714,047	0	(14,501)	0	(14,501)	0	10,699,546	0	1,274,879	1,274,879	209,519	11/15/2027
457030-AJ-3	INGLES MKTS INC CORPORATE		07/15/2021	Various		8,161,000	8,161,000	8,169,643	8,139,206	0	(1,961)	0	(1,961)	0	8,137,245	0	23,755	23,755	73,516	05/11/2021
45772@-AC-3	Innovative Solar 42, LLC Debt in a Proje		12/31/2021	Redemption 100.0000		1,588,811	1,588,811	1,588,811	1,588,811	0	0	0	0	0	1,588,811	0	0	0	99,167	04/01/2050
459200-JZ-5	IBM CORP CORPORATE 3.300% 05/15/26		07/15/2021	Morgan Stanley & Co, Inc		4,844,224	4,400,000	4,650,448	4,607,913	0	(20,127)	0	(20,127)	0	4,587,786	0	256,438	256,438	76,863	04/01/2030
459200-KA-8	IBM CORP CORPORATE 3.500% 05/15/29		03/16/2021	RBC Capital Markets		5,454,800	5,000,000	5,369,600	5,328,357	0	(7,546)	0	(7,546)	0	5,320,811	0	133,989	133,989	83,411	03/11/2044
46124H-AC-0	INTUIT INC. CORPORATE 1.350% 07/15/27		10/05/2021	Merrill Lynch,Pierce,Fenner &		4,970,750	5,000,000	5,049,150	5,045,853	0	(5,388)	0	(5,388)	0	5,040,465	0	(69,715)	(69,715)	87,581	03/15/2032
46124H-AD-8	INTUIT INC. CORPORATE 1.650% 07/15/30		10/19/2021	Toronto Dominion Securities		4,009,730	4,150,000	4,256,119	4,251,720	0	(8,339)	0	(8,339)	0	4,243,381	0	(233,651)	(233,651)	73,007	04/17/2048
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2021	Various		192,362	192,362	192,362	192,362	0	0	0	0	0	192,362	0	0	0	716,231	09/25/2021
464287-24-2	ISHARES COM		04/16/2021	Goldman Sachs & Co		98,402,625	0	103,173,403	103,597,500	(402,885)	149,094	0	(253,791)	0	103,343,710	0	(4,941,085)	(4,941,085)	976,763	12/04/2023
46590K-AC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2021	Paydown		5,475,098	5,475,098	5,639,345	5,578,175	0	(103,077)	0	(103,077)	0	5,192,731	0	0	0	64,411	05/15/2031
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS		12/01/2021	Paydown		395,140	395,140	395,682	394,920	0	220	0	220	0	395,140	0	0	0	304,855	02/01/2039
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2021	Paydown		85,601	85,601	84,472	84,987	0	614	0	614	0	85,601	0	0	0	23,315	06/30/2030
46625H-RS-1	JP MORGAN CHASE & CO CORPORATE		07/15/2021	BONY Capital Markets		544,985	500,000	515,690	512,799	0	(1,277)	0	(1,277)	0	511,522	0	33,463	33,463	515,648	06/02/2023
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/27/2021	Low Book Value		505,489	497,966	408	666	0	9	0	9	0	676	0	504,813	504,813	218,371	02/25/2025
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2021	Paydown		10,100,041	10,100,041	10,261,011	10,166,169	0	(66,127)	0	(66,127)	0	10,072,377	0	0	0	25,888	12/01/2030
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		05/01/2021	Paydown		704,225	704,225	711,264	706,942	0	(2,717)	0	(2,717)	0	704,225	0	0	0	25,888	12/01/2030
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2021	Paydown		25,491,433	25,491,433	25,746,297	25,543,190	0	(51,757)	0	(51,757)	0	23,810,818	0	0	0	27,959	04/01/2040
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		10/01/2021	Paydown		11,461,888	11,461,888	12,196,690	12,102,115	0	(640,227)	0	(640,227)	0	11,062,572	0	0	0	129,691	09/29/2023
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		10/01/2021	Paydown		10,229,427	10,229,427	10,331,660	10,248,857	0	(19,430)	0	(19,430)	0	10,001,860	0	0	0	43,531	09/29/2023
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		05/01/2021	Paydown		40,100	40,100	41,268	40,175	0	(75)	0	(75)	0	40,100	0	0	0	69,300	03/18/2043
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/01/2021	Paydown		27,023,026	27,023,026	26,968,136	26,983,281	0	39,745	0	39,745	0	27,023,026	0	0	0	64,049	02/15/2025
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/01/2021	Paydown		13,443,723	13,443,723	13,847,034	13,447,104	0	(3,381)	0	(3,381)	0	13,443,723	0	0	0	5,089	06/16/2036
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2021	Paydown		6,931,948	6,931,948	6,912,723	6,918,066	0	13,882	0	13,882	0	6,361,956	0	0	0	151,660	10/16/2023
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/01/2021	Paydown		5,020,665	5,020,665	5,070,857	5,035,379	0	(14,713)	0	(14,713)	0	4,833,482	0	0	0	5,128	10/20/2021
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		10/01/2021	Paydown		1,014,532	1,014,532	1,056,540	1,015,109	0	(577)	0	(577)	0	1,014,532	0	0	0	25,712	08/10/2031
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS		10/01/2021	Paydown		1,779,255	1,779,255	1,832,631	1,793,554	0	(14,299)	0	(14,299)	0	1,711,009	0	0	0	615,844	08/10/2031
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		11/01/2021	Paydown		359,697	359,697	369,872	368,167	0	(8,470)	0	(8,470)	0	359,697	0	0	0	722,830	08/10/2041
46647P-AK-2	JPMORGAN CHASE & CO CORP FLOATER		03/15/2021	RBC Capital Markets		1,653,840	1,500,000	1,903,995	1,902,822	0	(2,244)	0	(2,244)	0	1,900,578	0	(246,738)	(246,738)	1,939	03/16/2045
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER		03/15/2021	Goldman Sachs & Co		4,303,592	3,953,000	4,650,942	4,641,706	0	(3,576)	0	(3,576)	0	4,638,130	0	(334,538)	(334,538)	393,750	07/27/2021
46647P-BE-5	JPMORGAN CHASE & CO CORP FLOATER		03/16/2021	RBC Capital Markets		1,016,333	995,000	995,000	995,000	0	0	0	0	0	995,000	0	21,333	21,333	41,534	12/09/2026
46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER		03/15/2021	Goldman Sachs & Co		4,785,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(214,900)	(214,900)	95,533	05/22/2045
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		03/16/2021	Various		4,085,129	4,085,129	4,127,196	4,113,393	0	(28,264)	0	(28,264)	0	4,085,129	0	0	0	56,250	08/15/2025
46663#-AA-5	J-POWER USA Generation Capital Senior Se		10/31/2021	Redemption 100.0000		552,750	552,750	552,750	552,750	0	0	0	0	0	552,750	0	0	0	38,079	12/15/2026
46669@-AA-1	J&J Maintenance Senior Subordinated Note		12/22/2021	Call 100.0000		9,033,901	8,944,198	8,944,198	8,944,198	0	0	0	0	0	8,943,345	0	0	0	19,591	06/30/2030
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No		10/06/2021	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	39,797	06/30/2030
478160-AN-4	JOHNSON & JOHNSON CORPORATE		03/17/2021	JANE STREET EXECUTION SERVICES		105,721	75,000	103,412	98,110	0	(223)	0	(223)	0	97,887	0	7,834	7,834	44,080	04/15/2021
478160-AV-6	JOHNSON & JOHNSON CORPORATE		03/17/2021	JANE STREET EXECUTION SERVICES		1,064,235	865,000	1,003,078	981,837	0	(875)	0	(875)	0	980,961	0	83,274	83,274	541,429	08/06/2021
478160-BJ-2	JOHNSON & JOHNSON CORPORATE		03/17/2021	Goldman Sachs & Co		274,399	225,000	258,746	250,206	0	(363)	0	(363)	0	249,844	0	24,555	24,555	119,146	01/31/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
478160-CS-1	JOHNSON & JOHNSON CORPORATE		06/24/2021	Various		1,949,819	2,210,000	2,190,397	2,190,527	0	131	0	131	0	2,190,658	0	(240,839)	(240,839)	324,932	01/31/2022
48021P-A*-9	Jones Lang LaSalle Finance B.V Senior Un		09/01/2021	Various		23,261,103	21,975,923	20,971,559	22,778,297	0	0	0	0	(1,806,738)	22,306,926	1,004,364	954,177	1,958,541	14,795	09/30/2022
481210-AA-9	JRD Holdings LLC Senior Note		04/30/2021	Redemption 100.0000		1,001,429	1,001,429	1,001,429	1,001,429	0	0	0	0	0	1,001,429	0	0	0	165,517	07/01/2021
481210-AD-3	JRD Holdings LLC Senior Note		03/27/2021	Various		1,072,500	1,072,500	1,072,500	1,072,500	0	0	0	0	0	1,072,500	0	0	0	43,645	12/21/2022
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE		06/02/2021	Market Axess		6,392,880	4,800,000	6,109,296	5,963,734	0	(15,842)	0	(15,842)	0	5,947,893	0	444,987	444,987	48,182	06/30/2026
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur		12/15/2021	Various		119,077	119,077	119,077	119,077	0	0	0	0	0	119,077	0	0	0	1,181,352	09/16/2021
48262*-AA-0	Veyron/KDP I Partners, LLC CTL		12/15/2021	Various		258,589	258,589	258,589	258,589	0	0	0	0	0	258,589	0	0	0	220,245	09/16/2021
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE		12/01/2021	Barclays Capital Inc		200,683	152,000	175,935	173,182	0	(622)	0	(622)	0	172,561	0	28,122	28,122	5,350	09/12/2024
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE		12/01/2021	Barclays Capital Inc		1,207,800	1,000,000	1,034,270	1,033,086	0	(683)	0	(683)	0	1,032,403	0	175,397	175,397	396,069	06/30/2027
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE		12/01/2021	Barclays Capital Inc		6,059,550	5,000,000	5,196,500	5,189,694	0	(3,780)	0	(3,780)	0	5,185,914	0	873,636	873,636	8,547	01/15/2029
48837@-AB-2	Kemin Industries Inc. Senior Note		12/07/2021	Redemption 100.0000		468,750	468,750	468,750	468,750	0	0	0	0	0	468,750	0	0	0	42,554	12/01/2041
49271V-AE-0	Keurig Dr Pepper Inc CORPORATE		05/25/2021	Maturity		26,296,000	26,296,000	26,882,735	26,476,574	0	(180,574)	0	(180,574)	0	26,296,000	0	0	0	4,489	06/04/2024
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE		12/13/2021	Mesirow Financial Inc		3,964,830	3,000,000	3,812,587	3,668,746	0	(20,574)	0	(20,574)	0	3,648,172	0	316,658	316,658	97,344	12/31/2025
494368-BY-8	KIMBERLY CLARK CORP CORPORATE		05/12/2021	Jefferies & Co, Inc		4,045,233	3,553,000	4,255,043	4,253,081	0	(32,592)	0	(32,592)	0	4,220,489	0	(175,256)	(175,256)	58	07/25/2036
494368-CC-5	KIMBERLY CLARK CORP CORPORATE		09/27/2021	Fifth Third Bank		1,476,765	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(23,235)	(23,235)	146	07/10/2022
50077L-AY-2	KRAFT HEINZ FOODS CO CORPORATE		01/21/2021	Tax Free Exchange		3,854,126	3,910,000	3,854,126	3,854,938	0	62	0	62	0	3,855,001	0	(875)	(875)	42	07/10/2022
501044-DM-0	KROGER COMPANY CORPORATE		12/01/2021	Various		16,225,917	11,712,000	16,352,370	16,326,811	0	(97,572)	0	(97,572)	0	16,229,239	0	(3,322)	(3,322)	623	01/10/2024
50152#-AD-9	Kwik Trip, Inc. Senior Secured		11/24/2021	Redemption 100.0000		53,035	53,035	53,253	53,205	0	(170)	0	(170)	0	53,035	0	0	0	97	01/10/2024
50157#-AA-0	Kysor Warren Epta U.S. Senior Unsecured		04/01/2021	PALAC FLEX		6,674,225	6,100,000	6,100,000	6,100,000	0	0	0	0	0	6,100,000	0	574,225	574,225	1,737	07/10/2024
501797-AJ-3	L Brands Inc CORPORATE		09/03/2021	Tender (Corp Action)		5,607,720	5,328,000	5,378,000	5,344,503	0	(3,747)	0	(3,747)	0	5,074,356	0	266,964	266,964	185	07/10/2024
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		12/31/2021	Various		577,299	577,299	577,299	577,299	0	0	0	0	0	577,299	0	0	0	949	01/10/2025
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		09/01/2021	DC PCG NonTrust GOLD		12,574,299	11,238,424	11,238,424	11,238,424	0	0	0	0	0	11,238,424	0	1,335,875	1,335,875	89	01/10/2025
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured		12/05/2021	Various		328,655	328,655	341,008	339,071	0	(10,416)	0	(10,416)	0	328,655	0	0	0	2,556	07/10/2025
502175-A#-9	LTC Properties Inc Series B Senior Note		07/20/2021	Various		1,660,000	1,660,000	1,660,000	1,660,000	0	0	0	0	0	1,660,000	0	0	0	204	07/10/2025
502175-B@-0	LTC Properties Inc Series C Senior Note		11/22/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	8,996	07/10/2028
502175-B@-0	LTC Properties Inc Series C Senior Note		09/01/2021	PLIC BV SA PCG		162,360	161,429	161,429	161,429	0	0	0	0	0	161,429	0	931	931	1,812	01/10/2029
502175-D@-8	LTC Properties Inc Senior Unsecured Note		02/16/2021	Redemption 100.0000		1,617,700	1,617,700	1,617,700	1,617,700	0	0	0	0	0	1,617,700	0	0	0	1,736	01/10/2029
50249A-AB-9	LYB INTERNATIONAL FINANCE III CORPORATE		09/08/2021	Call 106.8084		14,734,221	13,795,000	14,845,075	14,764,340	0	(153,229)	0	(153,229)	0	14,611,111	0	(816,111)	(816,111)	0	07/10/2029
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		03/31/2021	Redemption 100.0000		74,000	74,000	74,000	74,000	0	0	0	0	0	74,000	0	0	0	1,779	07/10/2029
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		04/01/2021	PALAC FLEX		3,858,053	3,614,000	3,614,000	3,614,000	0	0	0	0	0	3,614,000	0	244,053	244,053	371,602	02/15/2021
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2021	Redemption 100.0000		546,609	546,609	546,609	546,609	0	0	0	0	0	546,609	0	0	0	157,873	06/07/2024
51512*-AB-0	Landsberg Orora Senior Unsecured Note		04/01/2021	PALAC FLEX		17,400,382	16,430,000	16,430,000	16,430,000	0	0	0	0	0	16,430,000	0	970,382	970,382	51,773	06/09/2025
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2021	Paydown		4,863,285	4,863,285	4,862,378	4,862,521	0	764	0	764	0	4,863,285	0	0	0	28,500	01/15/2021
51889C-AA-0	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		07/25/2021	Paydown		6,425,322	6,425,322	6,424,944	6,424,985	0	337	0	337	0	6,425,322	0	0	0	8,796	03/30/2040
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		12/25/2021	Paydown		1,649,493	1,649,493	1,649,478	1,649,604	0	(111)	0	(111)	0	1,649,493	0	0	0	314,258	03/30/2040
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		12/25/2021	Paydown		4,598,884	4,598,884	4,598,767	4,598,789	0	95	0	95	0	4,598,884	0	0	0	22,632	04/15/2042
52532X-AA-3	LEIDOS INC CORPORATE 2.950% 05/15/23		03/24/2021	US Bank NA		1,046,090	1,000,000	1,056,810	1,048,383	0	(4,955)	0	(4,955)	0	1,043,428	0	2,662	2,662	30,631	10/15/2030
52532X-AC-9	LEIDOS INC CORPORATE 3.625% 05/15/25		06/23/2021	Tax Free Exchange		35,916,503	32,555,000	35,916,503	35,754,240	0	(348,093)	0	(348,093)	0	35,406,147	0	510,356	510,356	6,454	04/30/2034
52532X-AE-5	LEIDOS INC CORPORATE 4.375% 05/15/30		06/23/2021	Tax Free Exchange		5,472,650	5,000,000	5,472,650	5,447,584	0	(20,296)	0	(20,296)	0	5,427,288	0	45,362	45,362	45,389	04/30/2034
52532X-AG-0	LEIDOS INC CORPORATE 2.300% 02/15/31		06/23/2021	Tax Free Exchange		9,191,910	9,100,000	9,191,910	9,190,932	0	(4,053)	0	(4,053)	0	9,186,879	0	5,031	5,031	39,478	06/01/2030
525555-AB-4	STANFORD UNIVERSITY CORPORATE		10/12/2021	LOTUSIL		3,002,252	2,638,000	2,642,117	2,636,643	0	13	0	13	0	2,636,656	0	365,596	365,596	209,458	06/01/2050
532457-BJ-6	Eli Lilly & Co CORPORATE		12/01/2021	Barclays Capital Inc		8,329,420	7,094,000	6,833,650	6,847,091	0	5,742	0	5,742	0	6,852,833	0	1,476,587	1,476,587	1,082,940	10/03/2022
532457-BR-8	Eli Lilly & Co CORPORATE		12/01/2021	Barclays Capital Inc		8,512,599	6,900,000	6,954,855	6,952,292	0	(978)	0	(978)	0	6,951,314	0	1,561,285	1,561,285	205,080	06/01/2022
532457-BY-3	Eli Lilly & Co CORPORATE		03/15/2021	WELLS FARGO SEC LLC		8,291,100	10,000,000	9,960,900	9,961,417	0	177	0	177	0	9,961,594	0	(1,670,494)	(1,670,494)	745,983	11/03/2025
53575#-AJ-9	Link Snacks Inc. Senior Secured Note		03/30/2021	Various		6,043,750	6,043,750	6,043,750	6,043,750	0	0	0	0	0	6,043,750	0	0	0	28,800	12/15/2027
53621@-AL-0	Lion Industrial Properties, LP Senior Un		09/01/2021	DC PCG NonTrust GOLD		26,532,287	24,083,986	24,083,986	24,083,986	0	0	0	0	0	24,083,986	0	2,448,301	2,448,301	77,339	03/30/2031
53621@-AQ-9	Lion Industrial Properties, LP Sr. Unsec		09/01/2021	DC PCG NonTrust GOLD		13,288,180	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	788,180	788,180	1,890	03/15/2047
53839#-AA-0	Living Cities Blended Catalyst Senior No		11/15/2021	Various		393,379	393,379	388,315	388,658	0	703	0	703	0	389,360	0	4,019	4,019	364	09/30/2044
53839@-AB-0	Living Spaces Furniture, LLC Sr. Secured		10/01/2021	Redemption 100.0000		393,000	393,000	393,000	393,000	0	0	0	0	0	393,000	0	0	0	812	03/25/2022
53961*-BG-0	Local Initiatives Support Corp Senior No		02/25/2021	Call 100.0000		3,000,000	3,000,000	2,974,274	2,990,840	0	2,014	0	2,014	0	2,992,854	0	7,146	7,146	865	03/25/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
53961*-BP-0	Local Initiatives Support Corp Unsecured		12/22/2021	Various		69,607	69,607	66,461	67,316	0	430	0	430	0	67,746	0	1,861	1,861	21,988	03/12/2021
53961*-BR-6	Local Initiatives Support Corp Unsecured		12/22/2021	Various		285,021	285,021	270,810	274,245	0	1,760	0	1,760	0	276,005	0	9,016	9,016	13,685	07/08/2024
53961*-BS-4	Local Initiatives Support Corp Unsecured		12/21/2021	Various		85,962	85,962	80,839	81,856	0	537	0	537	0	82,392	0	3,570	3,570	18,160	07/08/2024
53961*-BT-2	Local Initiatives Support Corp Senior No		12/22/2021	Various		359,285	359,285	339,196	343,483	0	2,243	0	2,243	0	345,726	0	13,559	13,559	228,556	04/01/2046
53961*-BU-9	Local Initiatives Support Corp Unsecured		12/21/2021	Various		295,141	295,141	279,619	282,464	0	1,545	0	1,545	0	284,008	0	11,133	11,133	713,104	12/06/2048
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE		04/29/2021	Credit Suisse First Boston Cor		1,413,493	1,495,000	1,482,038	1,482,219	0	80	0	80	0	1,482,299	0	(68,806)	(68,806)	43,151	04/22/2024
540424-AR-9	LOEWS CORP CORPORATE 4.125% 05/15/43		06/24/2021	Pierpont Securities		7,341,593	6,180,000	6,185,500	6,185,090	0	(64)	0	(64)	0	6,185,026	0	1,156,567	1,156,567	37,949	05/18/2022
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/27/2021	Paydown		82,733	82,733	83,263	82,951	0	(218)	0	(218)	0	82,733	0	0	0	58,303	06/21/2023
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/27/2021	Paydown		38,435	38,435	38,555	38,490	0	(55)	0	(55)	0	38,435	0	0	0	85,446	04/15/2022
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2021	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	37,837	06/11/2030
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2021	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	4,893	01/25/2038
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2021	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	972,395	07/06/2026
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No		09/28/2021	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	12,117	03/31/2042
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		12/09/2021	Redemption 100.0000		1,064,585	1,064,585	1,064,585	1,064,585	0	0	0	0	0	1,064,585	0	0	0	49,748	03/31/2042
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		09/01/2021	Various		13,622,705	12,952,906	12,952,906	12,952,906	0	0	0	0	0	12,952,905	0	669,800	669,800	24,873	11/01/2027
548661-CX-3	LOWES COMPANIES INC CORPORATE		06/02/2021	JANE STREET EXECUTION SERVICES		715,158	594,000	681,002	668,797	0	(1,014)	0	(1,014)	0	667,783	0	47,375	47,375	37,901	11/01/2027
548661-CZ-8	LOWES COMPANIES INC CORPORATE		06/02/2021	JANE STREET EXECUTION SERVICES		535,735	500,000	532,377	511,353	0	(1,908)	0	(1,908)	0	509,445	0	26,290	26,290	54,483	11/01/2027
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		12/01/2021	Paydown		5,171,605	5,171,605	5,195,443	5,181,226	0	(9,621)	0	(9,621)	0	5,163,470	0	0	0	48,561	11/01/2027
549271-AF-1	LUBRIZOL CORP BOND 6.500% 10/01/34		03/08/2021	Security Withdraw		1,430,833	1,000,000	1,060,760	1,041,202	0	(296)	0	(296)	0	1,040,906	0	389,927	389,927	1,033,264	12/15/2021
54949B-AL-3	Luck Stone Corporation Senior Note		10/20/2021	Redemption 100.0000		168,333	168,333	168,333	168,333	0	0	0	0	0	168,333	0	0	0	19,434	01/17/2023
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/27/2021	Paydown		711,277	711,277	250,840	223,005	0	488,273	0	488,273	0	711,277	0	0	0	37,906	12/15/2021
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		06/15/2021	Paydown		1,594,518	1,594,518	1,594,483	1,594,479	0	39	0	39	0	1,594,518	0	0	0	10,523	06/15/2034
55335B-AB-4	MEPT Edgemoor Operating, LP Senior Unsec		04/01/2021	PALAC FLEX		1,066,017	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	66,017	66,017	66,075	10/01/2035
55349B-A*-7	MSA Safety Incorporated Series A Senior		10/13/2021	Various		7,104,000	7,104,000	7,104,000	7,104,000	0	0	0	0	0	7,104,000	0	0	0	8,527	09/30/2036
55384B-AC-2	MTD Products, Inc Senior Unsecured Note		09/01/2021	DB NON TR FOREX GOLD		1,879,967	1,793,103	1,695,507	1,858,571	0	0	0	0	(163,065)	1,793,102	97,596	86,865	184,461	119	02/25/2025
55616X-AK-3	Macys Retail Holdings Inc CORPORATE		04/09/2021	Citigroup Capital Markets Inc		1,530,000	1,500,000	1,489,710	1,496,711	0	339	0	339	0	1,497,050	0	32,950	32,950	516	05/25/2025
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		12/01/2021	Redemption 100.0000		425,000	425,000	353,027	403,802	0	21,198	0	21,198	0	425,000	0	0	0	22	12/26/2025
57169*-AY-3	Mars Inc. Senior Unsecured Note		09/01/2021	Various		5,915,174	5,640,000	5,640,000	5,640,000	0	0	0	0	0	5,654,759	0	260,415	260,415	28,265	09/30/2022
57169*-BG-1	Mars Inc. Senior Unsecured Note		09/01/2021	Various		14,046,449	12,899,000	12,899,000	12,899,000	0	0	0	0	0	12,899,000	0	1,147,449	1,147,449	11,628	03/31/2023
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE		04/14/2021	Call 100.0000		5,000,000	5,000,000	4,992,550	4,999,399	0	(350)	0	(350)	0	4,999,049	0	951	951	149,355	03/31/2023
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE		12/01/2021	Barclays Capital Inc		8,745,841	7,388,000	8,316,417	8,299,557	0	(19,602)	0	(19,602)	0	8,279,956	0	465,885	465,885	44,753	05/15/2048
574599-BM-7	MASCO CORP CORPORATE 4.500% 05/15/47		12/01/2021	Barclays Capital Inc		3,469,950	2,854,000	3,511,975	3,509,934	0	(15,278)	0	(15,278)	0	3,494,656	0	(24,706)	(24,706)	32,456	09/01/2045
57636Q-AF-1	Mastercard Inc CORPORATE		10/20/2021	Call 100.0000		28,500,000	28,500,000	28,337,265	28,469,541	0	27,066	0	27,066	0	28,496,607	0	3,393	3,393	444,749	05/01/2046
57636Q-AH-7	Mastercard Inc CORPORATE		03/17/2021	JP Morgan Securities, Inc		3,557,950	3,236,000	4,038,787	4,028,028	0	(4,888)	0	(4,888)	0	4,023,140	0	(465,190)	(465,190)	275,037	06/15/2023
57636Q-AJ-3	Mastercard Inc CORPORATE		05/12/2021	JANE STREET EXECUTION SERVICES		1,253,642	1,129,000	1,318,006	1,308,885	0	(9,289)	0	(9,289)	0	1,299,596	0	(45,954)	(45,954)	40,419	02/28/2033
57636Q-AK-0	Mastercard Inc CORPORATE		05/10/2021	Barclays Capital Inc		724,200	625,000	784,494	782,474	0	(1,498)	0	(1,498)	0	780,976	0	(56,776)	(56,776)	98,413	05/15/2026
57636Q-AL-8	Mastercard Inc CORPORATE		03/17/2021	Merrill Lynch,Pierce,Fenner &		5,499,279	5,125,000	6,315,845	6,301,826	0	(6,404)	0	(6,404)	0	6,295,422	0	(796,143)	(796,143)	59,792	05/15/2029
57636Q-AQ-7	Mastercard Inc CORPORATE		05/18/2021	Various		14,969,459	13,296,000	16,743,775	16,692,741	0	(26,554)	0	(26,554)	0	16,666,186	0	(1,696,727)	(1,696,727)	85,875	07/15/2027
57643A-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2021	Paydown		127,874	127,874	103,898	113,653	0	14,222	0	14,222	0	127,874	0	0	0	89,778	07/15/2030
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/27/2021	Paydown		66,719	66,719	66,719	66,719	0	0	0	0	0	66,719	0	0	0	8,801	10/31/2027
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note		08/22/2021	Redemption 100.0000		3,271,429	3,271,429	3,271,429	3,271,429	0	0	0	0	0	3,271,429	0	0	0	592,786	
57686G-A#-2	Matson Inc Senior Note		12/29/2021	Redemption 100.0000		923,548	923,548	923,548	923,548	0	0	0	0	0	923,548	0	0	0	5,684	08/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57686G-A*-6	Matson Inc Senior Note		12/29/2021	Various		2,963,607	2,963,607	2,963,607	2,963,607	0	0	0	0	0	2,963,607	0	0	0	899	06/25/2035
57686G-A*-6	Matson Inc Senior Note		09/01/2021	PLIC BV SA PCG		341,235	333,806	333,806	333,806	0	0	0	0	0	333,807	0	7,428	7,428	9,511	06/15/2026
57686G-A@-4	Matson Inc Senior Note		12/29/2021	Various		2,411,054	2,411,054	2,411,054	2,411,054	0	0	0	0	0	2,411,054	0	0	0	0	08/25/2036
57686G-B#-1	Matson Inc Senior Unsecured Note		09/14/2021	Various		8,951,140	8,951,140	8,951,140	8,951,140	0	0	0	0	0	8,951,140	0	0	0	11,525	01/15/2047
57686G-B#-1	Matson Inc Senior Unsecured Note		04/01/2021	PALAC FLEX		6,413,210	6,335,800	6,335,800	6,335,800	0	0	0	0	0	6,335,800	0	77,410	77,410	509	04/15/2047
57771*-AB-3	Maverik, Inc. Senior Note		03/09/2021	Maturity		8,950,000	8,950,000	8,950,000	8,950,000	0	0	0	0	0	8,950,000	0	0	0	391,020	07/15/2047
580589-B*-9	McGrath Rentcorp Senior Note		03/17/2021	Various		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	194,529	07/15/2047
58502B-AA-4	MEDNAX INC CORPORATE 5.250% 12/01/23		01/07/2021	Call 101.3130		4,457,772	4,400,000	4,620,000	4,442,610	0	(788)	0	(788)	0	4,441,821	0	(41,821)	(41,821)	22,713	11/15/2047
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		06/28/2021	Various		13,150,600	10,000,000	11,117,550	10,986,745	0	(14,649)	0	(14,649)	0	10,972,095	0	2,178,505	2,178,505	5,233	12/15/2049
58646#-AH-7	Menasha Corporation Senior Note		02/01/2021	Various		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	39,144	07/24/2048
58646#-AK-0	Menasha Corporation Senior Note		04/13/2021	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	100,131	01/23/2049
58646#-AM-6	Menasha Corporation Senior Note		03/14/2021	Various		1,912,709	1,912,709	1,927,977	1,919,277	0	(6,568)	0	(6,568)	0	1,912,709	0	0	0	11,583	10/15/2030
58646#-AT-1	Menasha Corporation Senior Note		11/26/2021	Redemption 100.0000		1,188,571	1,188,571	1,188,571	1,188,571	0	0	0	0	0	1,188,571	0	0	0	62,612	04/22/2051
58646#-AV-6	Menasha Corporation Senior Note		09/01/2021	PLIC BV SA PCG		4,857,063	4,519,291	4,519,291	4,519,291	0	0	0	0	0	4,519,291	0	337,772	337,772	137,260	03/16/2027
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		12/15/2021	Paydown		6,769,496	6,769,496	6,769,236	6,769,272	0	224	0	224	0	6,769,496	0	0	0	19,673	10/25/2024
58933Y-AX-3	Merck & Co Inc CORPORATE		03/16/2021	BPN Paribas Securities		3,316,050	3,000,000	3,452,970	3,426,748	0	(10,823)	0	(10,823)	0	3,415,925	0	(99,875)	(99,875)	1,087,540	07/03/2026
58933Y-AZ-8	Merck & Co Inc CORPORATE		05/10/2021	Various		477,558	500,000	495,705	495,912	0	140	0	140	0	496,053	0	(18,495)	(18,495)	30,540	10/06/2022
58933Y-BB-0	Merck & Co Inc CORPORATE		12/13/2021	Various		24,417,127	26,500,000	26,432,545	26,434,417	0	(730)	0	(730)	0	26,433,686	0	(2,016,559)	(2,016,559)	2,653	08/15/2037
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL		12/15/2021	Redemption 100.0000		71,365	71,365	71,365	71,365	0	0	0	0	0	71,365	0	0	0	21,409	09/01/2040
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL		12/15/2021	Redemption 100.0000		81,271	81,271	81,271	81,271	0	0	0	0	0	81,271	0	0	0	2,844	12/05/2033
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/27/2021	Paydown		55,252	55,252	53,224	54,535	0	717	0	717	0	55,252	0	0	0	29,756	09/01/2050
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/27/2021	Paydown		213,697	213,697	213,304	213,304	0	393	0	393	0	213,697	0	0	0	20,229	04/30/2022
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/27/2021	Paydown		111,012	111,012	110,040	110,048	0	964	0	964	0	111,012	0	0	0	22,147	03/27/2024
59001K-AD-2	MERITOR INC CORPORATE 6.250% 02/15/24		06/02/2021	Call 101.0420		4,041,680	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	236,160	01/06/2042
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/27/2021	Paydown		727,079	727,079	110,312	141,655	0	585,424	0	585,424	0	727,079	0	0	0	1,606	12/31/2035
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/27/2021	Paydown		712,696	712,696	237,315	246,829	0	465,867	0	465,867	0	712,696	0	0	0	5,240	12/31/2034
59113B-AA-6	Metal Technolgies IND Inc Senior Note		12/09/2021	Various		6,000,000	6,000,000	6,035,617	6,023,543	0	(23,543)	0	(23,543)	0	6,000,000	0	0	0	9,443	10/01/2041
591539-AA-9	HOUSTON METHODIST CORPORATE		03/16/2021	Jefferies & Co, Inc		6,691,844	7,245,000	7,208,058	7,208,118	0	111	0	111	0	7,208,229	0	(516,385)	(516,385)	40,600	06/15/2047
59156R-BF-4	METLIFE INC CORPORATE 3.048% 12/15/22		07/23/2021	Call 103.3760		16,633,198	16,090,000	16,215,089	16,116,952	0	(7,638)	0	(7,638)	0	16,109,314	0	(19,314)	(19,314)	255,500	03/15/2048
59166E-AB-1	MET_RPL CMO 3.750% 04/25/58		12/01/2021	Paydown		6,070,478	6,070,478	6,180,698	6,157,622	0	(87,144)	0	(87,144)	0	6,070,478	0	0	0	13,301	12/07/2023
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE		12/01/2021	Cantor Fitzgerald & Co. Inc.		9,922,689	8,570,000	8,248,882	8,273,468	0	6,916	0	6,916	0	8,280,385	0	1,642,304	1,642,304	466,885	05/25/2021
594918-AD-6	MICROSOFT CORP CORPORATE		12/13/2021	Morgan Stanley & Co, Inc		4,161,090	3,000,000	3,671,025	3,533,220	0	(19,396)	0	(19,396)	0	3,513,824	0	647,266	647,266	210,454	04/01/2041
594918-AL-8	MICROSOFT CORP CORPORATE		02/08/2021	Maturity		10,000,000	10,000,000	9,974,700	9,999,027	0	973	0	973	0	10,000,000	0	0	0	75,240	11/01/2028
594918-AR-5	MICROSOFT CORP CORPORATE		06/02/2021	Goldman Sachs & Co		451,029	407,000	390,268	392,467	0	191	0	191	0	392,658	0	58,371	58,371	16,538	09/15/2027
59531#-AB-6	Mid-America Apartments LP Senior Note		07/29/2021	Maturity		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	58,243	10/01/2049
59531#-AF-7	Mid-America Apartments LP Senior Note		09/07/2021	Call 100.0000		2,504,763	2,400,152	2,533,713	2,494,096	0	(33,158)	0	(33,158)	0	2,565,550	0	(60,787)	(60,787)	872,426	01/15/2049
59531#-AF-7	Mid-America Apartments LP Senior Note		09/01/2021	Various		13,159,277	12,599,848	12,744,523	12,701,610	0	(35,035)	0	(35,035)	0	12,443,994	0	492,703	492,703	1,165	02/24/2036
59748T-AA-7	Midland Cogen Venture LP Senior Secured		09/15/2021	Redemption 100.0000		1,550,638	1,550,638	1,680,484	1,596,609	0	(45,971)	0	(45,971)	0	1,550,638	0	0	0	118,764	04/18/2026
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2021	Various		758,648	758,648	802,486	779,712	0	(21,064)	0	(21,064)	0	758,648	0	0	0	13,303	06/30/2036
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2021	Various		220,802	220,802	220,802	220,802	0	0	0	0	0	220,802	0	0	0	348,338	06/30/2036
60040#-AB-8	Millennium Pipeline Co Series B Senior S		09/01/2021	DC PCG NonTrust GOLD		3,713,738	3,051,700	3,051,700	3,051,700	0	0	0	0	0	3,051,700	0	662,038	662,038	7,146	10/07/2024
600544-C#-5	Herman Miller Inc. SENIOR NOTE		03/01/2021	Maturity		13,600,000	13,600,000	13,600,000	13,600,000	0	0	0	0	0	13,600,000	0	0	0	59,760	07/20/2021
600544-D*-8	Herman Miller Inc. Sr. Unsecured		07/19/2021	Call 100.0000		1,262,741	1,000,000	1,000,000	1,000,000	0	0	0	0	0	737,958	0	0	0	80,243	11/22/2021
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/10/2021	Paydown		6,607,957	6,607,957	6,607,335	6,607,613	0	343	0	343	0	6,607,957	0	0	0	5,028	11/22/2021
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/14/2021	Paydown		2,563,899	2,563,899	2,563,630	2,563,681	0	219	0	219	0	2,563,899	0	0	0	18,199	02/16/2032
607828-E*-7	Modine Manufacturing Company Senior Secu		11/28/2021	Redemption 100.0000		1,783,333	1,783,333	1,783,333	1,783,333	0	0	0	0	0	1,783,333	0	0	0	1,088	03/31/2024
607828-E@-5	Modine Manufacturing Company Sr. Secured		04/01/2021	PALAC FLEX		1,615,019	1,655,000	1,655,000	1,655,000	0	0	0	0	0	1,655,000	0	(39,981)	(39,981)	53,716	03/31/2024
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE		03/08/2021	Various		11,857,937	9,545,000	12,590,988	12,501,076	0	(17,030)	0	(17,030)	0	12,484,045	0	(626,108)	(626,108)	24,670	10/01/2029
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS		11/01/2021	Paydown		39,883	39,883	40,281	40,050	0	(167)	0	(167)	0	34,763	0	0	0	396,853	07/16/2025
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2021	Paydown		13,260,433	13,260,433	13,441,727	13,369,574	0	(109,141)	0	(109,141)	0	13,260,433	0	0	0	65,708	08/25/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2021	Paydown		4,129,620	4,129,620	4,055,577	4,090,301	0	39,319	0	39,319	0	4,106,178	0	0	0	12,965	11/25/2050
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS		10/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	17,802	10/25/2048
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2021	Paydown		518,934	518,934	524,119	521,915	0	(2,981)	0	(2,981)	0	518,934	0	0	0	57,905	10/25/2048
617446-8N-2	MORGAN STANLEY CORP FLOATER		10/05/2021	Morgan Stanley & Co, Inc		14,743,300	10,000,000	14,835,313	16,222,731	0	(108,258)	1,279,159	(1,387,417)	0	14,835,313	0	(92,013)	(92,013)	10,735	05/15/2023
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/27/2021	Paydown		7,409,909	7,409,909	6,097,384	7,089,801	0	320,108	0	320,108	0	7,409,909	0	0	0	714,627	05/15/2025
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2021	Low Book Value		28,781	0	0	0	0	0	0	0	0	0	0	28,781	28,781	132,465	05/15/2030
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2021	Low Book Value		9,137	6,092	1,896	145	0	0	0	0	0	145	0	8,992	8,992	148,254	02/15/2031
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2021	Paydown		62,034	62,034	62,277	62,119	0	(85)	0	(85)	0	62,034	0	0	0	217,131	02/01/2024
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2021	Paydown		9,155	9,155	7,598	3,906	0	5,249	0	5,249	0	9,155	0	0	0	329,556	03/01/2045
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2021	Paydown		60,348	60,348	60,621	60,457	0	(110)	0	(110)	0	60,348	0	0	0	286,178	05/15/2047
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/27/2021	Low Book Value		45,460	41,689	32,686	78	0	(76)	0	(76)	0	2	0	45,458	45,458	76,250	05/15/2050
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		08/25/2021	Paydown		62,052	62,052	62,276	62,072	0	(20)	0	(20)	0	62,052	0	0	0	83,857	03/31/2024
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2021	Low Book Value		22,896	0	0	0	0	0	0	0	0	0	0	22,896	22,896	1,002,496	01/18/2028
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/27/2021	Paydown		29,102	29,102	18,358	7,166	0	21,937	0	21,937	0	29,102	0	0	0	334,653	10/15/2029
61752G-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2021	Paydown		175,748	175,748	82,735	73,404	0	102,344	0	102,344	0	175,748	0	0	0	9,210	12/15/2025
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		05/01/2021	Paydown		50,260,474	50,260,474	51,134,518	50,412,436	0	(151,962)	0	(151,962)	0	50,260,474	0	0	0	9,923	11/24/2031
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2021	Paydown		2,665,419	2,665,419	2,733,160	2,717,930	0	(52,512)	0	(52,512)	0	2,620,108	0	0	0	48,000	09/01/2021
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		07/01/2021	Paydown		2,183,303	2,183,303	2,182,692	2,180,692	0	2,611	0	2,611	0	2,120,672	0	0	0	2,680	12/22/2025
61762D-AV-3	MSBAM_13-C9 CMBS 2.834% 05/15/46		07/15/2021	Citigroup Capital Markets Inc		2,373,948	2,317,195	2,340,327	2,321,171	0	(1,550)	0	(1,550)	0	2,199,822	0	54,327	54,327	10,973	08/22/2026
61762D-AV-3	MSBAM_13-C9 CMBS 2.834% 05/15/46		01/01/2021	Paydown		2,117,414	2,117,414	2,138,552	2,121,047	0	(3,633)	0	(3,633)	0	2,117,414	0	0	0	3,310	12/21/2027
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS		10/01/2021	Paydown		569,011	569,011	574,683	569,851	0	(840)	0	(840)	0	537,867	0	0	0	13,833	06/22/2027
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2021	Paydown		1,893,258	1,893,258	1,927,204	1,914,518	0	(21,260)	0	(21,260)	0	1,893,258	0	0	0	11,363	06/21/2028
61763M-AD-2	MSBAM_C16 CMBS 3.592% 06/15/47		02/01/2021	Paydown		3,148,405	3,148,405	3,262,780	3,153,561	0	(5,157)	0	(5,157)	0	3,148,405	0	0	0	16,046	06/15/2050
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		06/01/2021	Paydown		10,708,980	10,708,980	10,719,019	10,701,891	0	7,088	0	7,088	0	10,359,139	0	0	0	157,912	05/15/2043
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS		11/01/2021	Paydown		13,883,635	13,883,635	14,021,772	13,931,880	0	(48,245)	0	(48,245)	0	12,778,342	0	0	0	715	07/25/2033
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		12/01/2021	Paydown		3,473,075	3,473,075	3,656,768	3,639,668	0	(166,593)	0	(166,593)	0	3,473,075	0	0	0	219	06/25/2034
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2021	Paydown		3,370,645	3,370,645	3,501,915	3,478,154	0	(107,510)	0	(107,510)	0	3,370,645	0	0	0	3,341	03/09/2022
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS		06/01/2021	Paydown		207,950	207,950	207,944	207,811	0	139	0	139	0	207,950	0	0	0	3,341	03/09/2022
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2021	Paydown		3,859,268	3,859,268	4,139,548	4,101,290	0	(242,022)	0	(242,022)	0	3,186,723	0	0	0	3,341	03/09/2022
61916B-AS-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		03/10/2021	Paydown		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	4,286	09/28/2021
61945C-AA-1	THE MOSAIC CO CORPORATE		08/13/2021	Call 100.0000		5,800,000	5,800,000	5,747,104	5,794,382	0	3,484	0	3,484	0	5,797,866	0	2,134	2,134	38,751	12/09/2027
62548L-AA-0	MULTICARE HEALTH 8/15/2050 CORPORATE		03/18/2021	Susquehanna Intl Group		95,152	105,000	105,000	105,000	0	0	0	0	0	105,000	0	(9,848)	(9,848)	343,137	12/09/2027
62819*-AA-9	Mustang Tractor & Equipment Co Senior No		05/15/2021	Various		580,000	580,000	595,189	592,991	0	(12,991)	0	(12,991)	0	580,000	0	0	0	17,570	04/15/2042
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		12/15/2021	Redemption 100.0000		367,645	367,645	367,645	367,645	0	0	0	0	0	367,645	0	0	0	13,939	09/15/2023
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		12/31/2021	Various		839,686	839,686	840,401	840,248	0	(562)	0	(562)	0	839,686	0	0	0	28,347	10/01/2034
62880#-AA-9	NC 102 Project, LLC Debt in a Project		12/31/2021	Various		1,444,726	1,444,726	1,444,726	1,444,726	0	0	0	0	0	1,444,726	0	0	0	4,187	04/22/2024
62925*-AA-0	NHP Foundation Promissory Note		11/01/2021	Redemption 100.0000		354,143	354,143	121,539	281,408	0	72,735	0	72,735	0	354,143	0	0	0	844	08/25/2036
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		10/15/2021	Redemption 100.0000		501,693	501,693	501,693	501,693	0	0	0	0	0	501,693	0	0	0	10,945	10/17/2022
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note		10/15/2021	Redemption 100.0000		727,728	727,728	727,728	727,728	0	0	0	0	0	727,728	0	0	0	9,353	06/29/2026
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note		10/15/2021	Redemption 100.0000		456,879	456,879	456,879	456,879	0	0	0	0	0	456,879	0	0	0	284,160	10/13/2021
62927@-AA-6	NHL U.S. Funding LP Senior Note		09/01/2021	DC PCG NonTrust GOLD		8,887,033	8,200,000	8,200,000	8,200,000	0	0	0	0	0	8,200,000	0	687,033	687,033	36,455	07/28/2026
62952E-AB-3	NYU Hospitals Center CORP		03/08/2021	Security Withdraw		3,426,030	2,537,000	3,234,091	3,162,509	0	(3,363)	0	(3,363)	0	3,159,145	0	266,885	266,885	40,469	09/01/2023
629568-AX-4	NABORS INDS INC CORPORATE		05/28/2021	Goldman Sachs & Co		520,000	520,000	324,155	324,155	0	0	0	0	0	324,154	0	195,846	195,846	16,823	09/01/2022
62963#-AE-1	NRP (Operating) LLC Senior Note		03/28/2021	Various		671,983	671,983	606,635	642,370	0	29,613	0	29,613	0	671,983	0	0	0	419,920	03/29/2027
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2021	Various		1,061,282	1,061,282	1,095,083	1,074,339	0	(13,056)	0	(13,056)	0	1,061,282	0	0	0	180,000	07/15/2021
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		09/01/2021	PLIC BV SA PCG		325,872	312,781	312,781	312,781	0	0	0	0	0	312,781	0	13,091	13,091	303,524	12/15/2047
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		12/01/2021	Redemption 100.0000		176,814	176,814	125,538	140,947	0	35,867	0	35,867	0	176,814	0	0	0	134,852	05/15/2047
637071-AJ-0	National Oilwell Varco CORPORATE		04/09/2021	Call 103.7180		103,718	100,000	91,200	97,332	0	365	0	365	0	97,698	0	2,302	2,302	522,500	11/21/2021
639098-AE-8	Nautical Solutions, LLC Senior Secured N		05/14/2021	Call 100.0000		119,822	119,822	72,792	96,598	0	2,187	0	2,187	0	98,786	0	21,036	21,036	40,306	11/21/2046
639098-AF-5	Nautical Solutions, LLC Senior Secured N		05/14/2021	Various		606,027	606,027	604,568	605,444	0	30	0	30	0	605,474	0	553	553	28,319	02/26/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63909B-AF-5	Nautical Solutions, LLC Senior Secured N		09/01/2021	Various		10,886,861	12,803,521	12,615,389	12,728,315	0	7,582	0	7,582	0	12,735,898	0	(1,849,037)	(1,849,037)	17,556	02/26/2048
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		01/15/2021	Paydown		1,860,846	1,860,846	1,860,678	1,860,743	0	104	0	104	0	1,860,846	0	0	0	56,119	06/01/2049
63940X-AA-6	NAVIENT FFELP ABS FLOATER		03/25/2021	Paydown		801,050	801,050	801,050	801,050	0	0	0	0	0	801,050	0	0	0	304,055	03/26/2050
63941B-AB-1	Navient Student Loan Trust ASSET BACKED		12/15/2021	Paydown		1,189,577	1,189,577	1,189,049	1,189,177	0	399	0	399	0	1,189,577	0	0	0	2,767	12/25/2034
63941G-AA-2	Navient Student Loan Trust ASSET BACKED		06/15/2021	Paydown		10,558,519	10,558,519	10,557,549	10,557,527	0	992	0	992	0	10,558,519	0	0	0	486	10/25/2034
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		04/15/2021	Paydown		4,934,917	4,934,917	4,934,366	4,934,505	0	412	0	412	0	4,934,917	0	0	0	103,541	08/22/2024
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		12/15/2021	Paydown		6,354,064	6,354,064	6,351,812	6,352,246	0	1,818	0	1,818	0	6,354,064	0	0	0	29,854	06/29/2032
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		12/15/2021	Paydown		2,526,418	2,526,418	2,525,945	2,525,954	0	464	0	464	0	2,526,418	0	0	0	80,587	06/29/2023
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		12/15/2021	Paydown		2,787,963	2,787,963	2,787,751	2,787,726	0	237	0	237	0	2,787,963	0	0	0	8,213	06/29/2023
63946B-AG-5	NBCUniversal Media, LLC CORPORATE		08/19/2021	Taxable Exchange		3,906,493	2,765,000	3,970,264	3,932,978	0	(26,485)	0	(26,485)	0	3,906,493	0	0	0	75,225	06/29/2027
641062-AF-1	NESTLE HLDGS INC. CORPORATE		05/12/2021	JANE STREET EXECUTION SERVICES		2,011,086	1,800,000	2,132,784	2,114,500	0	(14,894)	0	(14,894)	0	2,099,606	0	(88,520)	(88,520)	207,947	09/15/2031
641062-AN-4	NESTLE HLDGS INC. CORPORATE		06/15/2021	Mitsubishi UFJ SEC (USA) Inc		3,558,338	2,975,000	3,850,186	3,846,246	0	(10,305)	0	(10,305)	0	3,835,942	0	(277,604)	(277,604)	108,867	09/15/2031
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/27/2021	Paydown		90,614	90,614	90,642	90,794	0	(180)	0	(180)	0	90,614	0	0	0	273,423	03/09/2021
64462#-AA-1	New Hampshire Comnty Loan Fund Promissor		06/11/2021	Call 100.0000		6,000,000	6,000,000	5,760,375	5,796,584	0	8,288	0	8,288	0	5,804,873	0	195,127	195,127	368,000	03/17/2021
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu		11/01/2021	Various		6,955	6,955	6,955	6,955	0	0	0	0	0	6,955	0	0	0	430,556	07/01/2042
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme		11/01/2021	Various		48,993	48,993	46,781	47,046	0	1,947	0	1,947	0	48,993	0	0	0	30,938	02/01/2021
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo		11/01/2021	Various		60,000	60,000	58,589	58,782	0	1,218	0	1,218	0	60,000	0	0	0	44,554	04/13/2026
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo		11/01/2021	Various		105,000	105,000	102,574	102,901	0	2,099	0	2,099	0	105,000	0	0	0	20,896	03/14/2027
646025-B@-4	New Jersey Resources Corp Senior Note		09/01/2021	Various		27,481,304	26,350,723	26,350,723	26,350,723	0	0	0	0	0	26,350,723	0	1,130,581	1,130,581	41,481	11/26/2024
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE		03/23/2021	Raymond James & Associates Inc		8,700,709	7,483,000	8,341,656	8,277,939	0	(5,052)	0	(5,052)	0	8,272,888	0	427,821	427,821	137,248	08/11/2027
64940*-AD-1	New York Business Dev Corp Term Note		10/18/2021	Call 68.9170		129,555	187,987	1	1	0	0	0	0	0	0	0	129,555	129,555	95,638	01/17/2023
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE		09/14/2021	Maturity		27,510,000	27,510,000	27,421,626	27,496,823	0	13,177	0	13,177	0	27,510,000	0	0	0	54,117	03/07/2029
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		08/06/2021	Maturity		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	2,714	06/24/2030
64952W-DA-8	NEW YORK LIFE GLOBAL FDG CORPORATE		08/06/2021	Maturity		3,666,000	3,666,000	3,674,432	3,667,973	0	(1,973)	0	(1,973)	0	3,666,000	0	0	0	432,002	06/24/2050
651639-AX-4	NEWMONT MINING CORP CORPORATE		07/13/2021	Goldman Sachs & Co		5,078,780	4,811,000	5,168,457	5,151,291	0	(20,008)	0	(20,008)	0	5,131,283	0	(52,503)	(52,503)	1,739	09/15/2039
653650-D#-5	NIBCO, Inc. Sr. Unsecured		06/01/2021	POJ U.S. PRIVATES		1,405,973	1,325,000	1,325,000	1,325,000	0	0	0	0	0	1,325,000	0	80,973	80,973	1,969	11/15/2039
654428-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2021	Various		397,263	397,263	397,263	397,263	0	0	0	0	0	397,263	0	0	0	775	06/25/2034
654428-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		09/01/2021	DB PPC NonTrust GOLD		3,028,612	2,449,938	2,449,938	2,449,938	0	0	0	0	0	2,449,938	0	578,674	578,674	4,099	11/25/2033
65479G-AD-1	NISSAN AUTO ASSET BACKED		12/15/2021	Paydown		7,827,477	7,827,477	7,827,223	7,827,176	0	301	0	301	0	7,827,477	0	0	0	2,287	02/25/2034
65479M-AB-2	NISSAN AUTO ASSET BACKED		11/15/2021	Paydown		21,720,077	21,720,077	21,718,212	21,719,071	0	1,006	0	1,006	0	21,720,077	0	0	0	935	04/25/2047
655044-AE-5	NOBLE ENERGY INC CORPORATE		01/06/2021	Tax Free Exchange		13,276,282	11,355,000	13,678,301	13,277,076	0	(794)	0	(794)	0	13,276,282	0	0	0	3,327	07/25/2037
655044-AG-0	NOBLE ENERGY INC CORPORATE		01/06/2021	Tax Free Exchange		913,920	1,000,000	906,091	913,900	0	20	0	20	0	913,920	0	0	0	211,500	12/09/2022
65537*-AC-9	Nonprofit Finance Fnd Promissory Note		12/31/2021	Various		288,299	288,299	264,850	269,900	0	18,398	0	18,398	0	288,299	0	0	0	58,249	12/01/2050
655664-AP-5	NORDSTROM INC CORPORATE		07/20/2021	Call 100.0000		3,325,000	3,325,000	3,319,281	3,324,302	0	205	0	205	0	3,324,507	0	493	493	117,399	04/25/2058
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES		03/01/2021	Various		14,400,000	14,400,000	16,863,417	14,432,415	0	(32,415)	0	(32,415)	0	14,400,000	0	0	0	414,407	07/01/2045
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2021	Various		1,997,436	1,997,436	1,997,436	1,997,436	0	0	0	0	0	1,997,436	0	0	0	162,067	06/01/2039
65675*-AC-1	North American Breweries Hold Senior Uns		12/24/2021	Various		3,764,286	3,764,286	3,764,286	3,764,286	0	0	0	0	0	3,764,286	0	0	0	200,000	02/08/2021
65675*-AE-7	North American Breweries Hold Senior Uns		12/24/2021	Redemption 100.0000		803,571	803,571	803,571	803,571	0	0	0	0	0	803,571	0	0	0	7,874	11/15/2042
65675*-AF-4	North American Breweries Hold Senior Uns		06/28/2021	Redemption 100.0000		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	615,000	07/29/2021
65675*-AF-4	North American Breweries Hold Senior Uns		09/01/2021	Various		48,794,270	45,416,667	45,416,667	45,416,667	0	0	0	0	0	45,416,666	0	3,377,604	3,377,604	181,623	11/30/2022
66550#-AC-5	Northern New England Energy Co Senior Un		09/01/2021	Various		4,772,767	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,643,144	0	129,623	129,623	63,280	04/01/2022
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE		03/17/2021	JANE STREET EXECUTION SERVICES		90,602	75,000	89,456	87,189	0	(96)	0	(96)	0	87,094	0	3,508	3,508	395,520	11/30/2022
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE		03/17/2021	JANE STREET EXECUTION SERVICES		568	500	548	542	0	0	0	0	0	541	0	27	27	70,088	03/15/2025
665859-AM-6	NORTHERN TRUST CORP CORPORATE		08/23/2021	Maturity		7,300,000	7,300,000	7,473,871	7,314,489	0	(14,489)	0	(14,489)	0	7,300,000	0	0	0	30,327	06/30/2027
665859-AU-8	NORTHERN TRUST CORP CORPORATE		03/16/2021	JANE STREET EXECUTION SERVICES		270,415	250,000	287,953	286,558	0	(920)	0	(920)	0	285,638	0	(15,223)	(15,223)	8,641	06/30/2032
665859-AV-6	NORTHERN TRUST CORP CORPORATE		10/26/2021	Various		28,139,427	28,420,000	29,746,019	29,692,337	0	(96,653)	0	(96,653)	0	29,595,684	0	(1,456,257)	(1,456,257)	122,577	06/30/2032
66988A-AE-4	NOVANT HEALTH INC CORPORATE		03/08/2021	Security Withdraw		4,151,923	3,500,000	3,570,945	3,564,927	0	(306)	0	(306)	0	3,564,621	0	587,302	587,302	204,000	03/01/2021
66989H-AR-9	NOVARTIS CAPITAL CORP CORPORATE		03/08/2021	Market Axess		1,609,168	1,600,000	1,721,808	1,721,070	0	(2,323)	0	(2,323)	0	1,718,746	0	(109,578)	(109,578)	103,788	09/12/2022
66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE		06/24/2021	Various		3,610,620	3,600,000	4,087,440	4,082,409	0	(5,824)	0	(5,824)	0	4,076,585	0	(465,965)	(465,965)	8,007	08/14/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
670346-AS-4	NUCOR CORP CORPORATE 2.700% 06/01/30		06/21/2021	Citigroup Capital Markets Inc		688,420	660,000	721,169	718,789	0	(2,849)	0	(2,849)	0	715,940	0	(27,520)	(27,520)	102,542	11/30/2026
67079B-AC-4	NUTRITION & BIOSCIENCES INC CORPORATE		05/14/2021	Tax Free Exchange		1,286,761	1,280,000	1,286,761	1,286,536	0	(334)	0	(334)	0	1,286,202	0	559	559	40,610	01/31/2029
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project		07/31/2021	Redemption 100.0000		958,239	958,239	958,239	958,239	0	0	0	0	0	958,239	0	0	0	118,835	12/15/2043
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project		07/31/2021	Redemption 100.0000		224,698	224,698	224,698	224,698	0	0	0	0	0	224,698	0	0	0	270,321	02/15/2047
671058-AF-8	OSI Group LLC Senior Secured Note		09/01/2021	Various		17,838,096	16,110,000	16,110,000	16,110,000	0	0	0	0	0	16,110,000	0	1,728,096	1,728,096	0	11/15/2049
674599-CH-6	Occidental Pete Corp CORPORATE		07/15/2021	Tender (Corp Action)		16,989,575	17,470,000	17,443,396	17,433,541	0	2,768	0	2,768	0	16,562,810	0	(446,735)	(446,735)	17,317	12/15/2049
674599-CJ-2	Occidental Pete Corp CORPORATE		12/09/2021	Tender (Corp Action)		1,453,625	1,450,000	1,448,306	1,448,388	0	44	0	44	0	1,448,431	0	5,194	5,194	579,911	03/24/2051
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon		09/01/2021	Various		20,810,359	16,531,509	16,531,509	16,531,509	0	0	0	0	0	17,751,365	0	3,058,994	3,058,994	693	11/10/2046
677415-CP-4	Ohio Pwr Company CORPORATE		10/01/2021	Maturity		8,815,000	8,815,000	9,541,758	9,022,005	0	(207,005)	0	(207,005)	0	8,815,000	0	0	0	29,779	11/25/2035
677730-A#-0	Ohio Valley Electric Corp Senior Note		04/01/2021	PALAC FLEX		20,951,239	16,601,941	21,326,392	20,593,957	0	(68,038)	0	(68,038)	0	20,525,919	0	425,320	425,320	0	11/26/2032
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2021	Redemption 100.0000		215,212	215,212	215,212	215,212	0	0	0	0	0	215,212	0	0	0	0	04/25/2033
677730-B*-3	Ohio Valley Electric Corp Senior Note		04/01/2021	PALAC FLEX		21,315,272	16,890,403	21,696,943	20,951,781	0	(69,220)	0	(69,220)	0	20,882,562	0	432,710	432,710	386	09/25/2033
67777J-AK-4	OHIOHEALTH CORP CORPORATE		03/24/2021	Southwest Securities Inc.		4,729,234	4,700,000	4,898,356	4,895,459	0	(1,293)	0	(1,293)	0	4,894,166	0	(164,932)	(164,932)	207	09/25/2033
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE		12/01/2021	Barclays Capital Inc		4,104,780	3,000,000	3,763,620	3,613,191	0	(19,014)	0	(19,014)	0	3,594,177	0	510,603	510,603	345	10/25/2033
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE		03/08/2021	Various		4,070,018	3,500,000	3,607,975	3,594,822	0	(285)	0	(285)	0	3,594,538	0	475,480	475,480	0	01/25/2032
679580-D@-6	Old Dominion Freight Line Inc Senior Not		01/03/2021	Various		8,200,000	8,200,000	8,502,299	8,200,280	0	(280)	0	(280)	0	8,200,000	0	0	0	347	01/25/2032
68233J-A*-5	Oncor Electric Delivery Co Sr. Secured		09/01/2021	DC PCG NonTrust GOLD		10,399,194	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	799,194	799,194	0	04/25/2032
68233J-AT-1	Oncor Electric Delivery Co CORPORATE		03/19/2021	Citigroup Capital Markets Inc		2,941,550	2,500,000	2,423,975	2,435,402	0	351	0	351	0	2,435,753	0	505,797	505,797	420	09/25/2032
68235P-AH-1	ONE GAS INC CORPORATE 2.000% 05/15/30		03/10/2021	Mitsubishi UFJ SEC (USA) Inc		773,832	800,000	841,592	839,850	0	(810)	0	(810)	0	839,040	0	(65,208)	(65,208)	275	11/25/2036
68268D-AX-1	ONEOK INC CORPORATE 2.750% 09/01/24		03/16/2021	Market Axess		530,295	505,000	504,025	504,271	0	47	0	47	0	504,317	0	25,978	25,978	645,664	07/15/2049
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2021	Various		427,392	427,392	427,392	427,392	0	0	0	0	0	427,392	0	0	0	37,678	04/15/2047
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		09/01/2021	Various		8,608,151	7,131,673	7,131,673	7,131,673	0	0	0	0	0	7,131,673	0	1,476,478	1,476,478	18,848	06/15/2047
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2021	Various		118,813	118,813	118,813	118,813	0	0	0	0	0	118,813	0	0	0	62,330	12/15/2047
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/27/2021	Paydown		38,421	38,421	37,778	35,673	0	2,748	0	2,748	0	38,421	0	0	0	63,675	05/15/2048
68389X-AM-7	ORACLE CORP CORP 5.375% 07/15/40		12/13/2021	JANE STREET EXECUTION SERVICES		1,260,860	1,000,000	1,246,827	1,199,738	0	(6,679)	0	(6,679)	0	1,193,058	0	67,802	67,802	1,081	03/15/2049
68389X-BH-7	ORACLE CORP CORPORATE 3.850% 07/15/36		03/16/2021	US Bank NA		3,914,230	3,550,000	4,115,967	4,098,805	0	(6,473)	0	(6,473)	0	4,092,332	0	(178,102)	(178,102)	176,468	04/30/2022
68389X-BK-0	ORACLE CORP CORPORATE 1.900% 09/15/21		09/15/2021	Maturity		6,000,000	6,000,000	5,989,560	5,998,472	0	1,528	0	1,528	0	6,000,000	0	0	0	163,125	11/15/2021
68389X-BN-4	ORACLE CORP CORPORATE 3.250% 11/15/27		02/12/2021	US Bank NA		15,424,967	13,700,000	15,524,703	15,410,216	0	(31,705)	0	(31,705)	0	15,378,511	0	46,456	46,456	1,774	08/15/2050
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/27/2021	Paydown		451,379	451,379	219,596	194,906	0	256,473	0	256,473	0	451,379	0	0	0	11,455	05/15/2024
686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE		03/18/2021	Market Axess		446,778	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(3,222)	(3,222)	10,905	09/15/2037
693475-AW-5	PNC FINANCIAL SERVICES CORPORATE		03/16/2021	JANE STREET EXECUTION SERVICES		2,180,340	2,000,000	2,125,040	2,109,780	0	(2,601)	0	(2,601)	0	2,107,179	0	73,161	73,161	19,472	01/31/2038
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE		07/15/2021	Fifth Third Bank		5,343,600	5,000,000	5,059,250	5,047,891	0	(4,658)	0	(4,658)	0	5,043,233	0	300,367	300,367	39,961	09/30/2033
69349L-AQ-1	PNC BANK NA CORPORATE 4.200% 11/01/25		10/12/2021	LOTUSIL		2,846,030	2,550,000	2,694,254	2,625,111	0	(11,436)	0	(11,436)	0	2,613,676	0	232,354	232,354	17,264	11/01/2023
69349L-AS-7	PNC BANK NA CORPORATE 2.700% 10/22/29		03/16/2021	JP Morgan Securities, Inc		20,644,776	20,202,000	22,037,733	21,976,135	0	(36,093)	0	(36,093)	0	21,940,042	0	(1,295,266)	(1,295,266)	12,829	04/15/2030
69351H-AF-9	PPF Funding Senior Note		07/15/2021	Various		154,060,000	154,060,000	154,060,000	154,060,000	0	0	0	0	0	154,060,000	0	0	0	19,542	04/15/2032
69351U-AR-4	PPL Electric Utilities Corp CORPORATE		06/02/2021	US Bank NA		125,177	100,000	117,131	114,899	0	(189)	0	(189)	0	114,710	0	10,467	10,467	13,579	04/15/2034
69352P-AH-6	PPL CAPITAL FUNDING INC CORPORATE		06/30/2021	Tender (Corp Action)		1,548,088	1,250,000	1,257,465	1,256,632	0	(87)	0	(87)	0	1,219,045	0	291,543	291,543	246,597	09/29/2024
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE		06/30/2021	Various		1,519,289	1,150,000	1,354,831	1,329,778	0	(2,469)	0	(2,469)	0	1,324,159	0	191,980	191,980	100,088	07/01/2043
69352P-AM-5	PPL CAPITAL FUNDING INC CORPORATE		06/30/2021	Tender (Corp Action)		5,769,200	5,000,000	5,644,950	5,632,309	0	(7,669)	0	(7,669)	0	5,474,639	0	144,561	144,561	17,169	09/15/2021
69362B-AJ-1	PSEG POWER COMPANY GUARNT		10/08/2021	Various		24,721,385	15,600,000	17,141,478	16,481,535	0	(45,950)	0	(45,950)	0	16,435,586	0	(835,586)	(835,586)	19,555	03/28/2024
69362B-AY-8	PSEG POWER CORPORATE 4.150% 09/15/21		06/14/2021	Call 100.0000		7,325,000	7,325,000	7,318,481	7,324,064	0	(49)	0	(49)	0	7,324,016	0	984	984	47,333	03/25/2024
69888*-AA-0	Pappas Restaurants, Inc. Senior Note		03/31/2021	Redemption 100.0000		630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	26,040	03/25/2024
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		12/01/2021	Various		1,214,433	1,214,433	1,214,433	1,214,433	0	0	0	0	0	1,214,433	0	0	0	9,159	12/01/2026
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		08/31/2021	Various		5,539,114	5,239,766	5,239,766	5,239,766	0	0	0	0	0	5,239,766	0	299,348	299,348	3,370	11/14/2023
70342@-AE-8	Patterson Companies Inc. Senior Note		12/08/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,942	11/14/2023
70450Y-AC-7	PayPal Holdings Inc CORPORATE		03/16/2021	Toronto Dominion Securities		3,476,451	3,300,000	3,297,987	3,298,418	0	127	0	127	0	3,298,544	0	177,907	177,907	467,243	11/14/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2021	Various		1,642,451	1,642,451	1,647,986	1,644,715	0	(2,264)	0	(2,264)	0	1,642,451	0	0	0	3,381	08/15/2068
70602#-AF-8	Pella Corporation Sr. Unsecured		09/01/2021	Various		5,248,588	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	248,588	248,588	507	12/27/2067
70959W-AG-8	Penske Automotive Group Inc CORPORATE		06/24/2021	Call 102.7500		2,055,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	19,757	01/15/2043
713448-CQ-9	PEPSICO INC CORPORATE 4.250% 10/22/44		12/01/2021	Barclays Capital Inc		4,290,903	3,450,000	3,637,473	3,622,743	0	(4,240)	0	(4,240)	0	3,618,503	0	672,400	672,400	47,638	01/15/2069
713448-CZ-9	PEPSICO INC CORPORATE 4.600% 07/17/45		03/17/2021	JP Morgan Securities, Inc		12,298,127	10,119,000	13,849,774	13,795,031	0	(24,284)	0	(24,284)	0	13,770,747	0	(1,472,620)	(1,472,620)	22,391	05/15/2068
713448-DM-7	PEPSICO INC CORP FLOATER		10/06/2021	Maturity		19,000,000	19,000,000	18,869,280	18,933,857	0	66,143	0	66,143	0	19,000,000	0	0	0	106,918	05/15/2068
713448-EE-4	PEPSICO INC CORPORATE 7.290% 09/15/26		10/12/2021	LOTUSIL		1,975,331	1,522,000	1,853,172	1,776,832	0	(31,527)	0	(31,527)	0	1,745,305	0	230,026	230,026	13,617	09/16/2069
713448-EL-8	PEPSICO INC CORPORATE 2.625% 07/29/29		03/08/2021	Morgan Stanley & Co, Inc		5,792,831	5,542,000	6,116,428	6,112,483	0	(12,457)	0	(12,457)	0	6,100,027	0	(307,196)	(307,196)	15,783	07/15/2069
713448-EM-6	PEPSICO INC CORPORATE 3.375% 07/29/49		10/25/2021	Tender (Corp Action)		1,622,610	1,500,000	1,739,220	1,737,810	0	(4,794)	0	(4,794)	0	1,688,015	0	(110,405)	(110,405)	145,324	04/01/2041
713448-EU-8	PEPSICO INC CORPORATE 3.625% 03/19/50		06/03/2021	Various		14,951,042	13,564,000	16,674,400	16,634,449	0	(26,966)	0	(26,966)	0	16,607,483	0	(1,656,441)	(1,656,441)	41,688	09/24/2028
713448-EV-6	PEPSICO INC CORPORATE 3.875% 03/19/60		10/25/2021	Various		11,940,700	10,000,000	13,346,600	13,322,473	0	(41,795)	0	(41,795)	0	12,980,678	0	(1,339,978)	(1,339,978)	86,606	09/24/2048
717081-EV-1	PFIZER INC CORPORATE 4.000% 03/15/49		04/08/2021	Various		7,998,540	6,850,000	8,975,517	8,971,350	0	(14,996)	0	(14,996)	0	8,956,354	0	(957,814)	(957,814)	257	07/25/2033
718546-AC-8	PHILLIPS 66 CORPORATE 4.300% 04/01/22		12/16/2021	Various		1,011,322	1,000,000	1,110,154	1,017,248	0	(13,221)	0	(13,221)	0	1,004,026	0	(4,026)	(4,026)	135,000	06/30/2030
718549-AG-3	PHILLIPS 66 PARTNERS LP CORPORATE		03/16/2021	Barclays Capital Inc		6,247,020	6,000,000	5,985,780	5,989,419	0	467	0	467	0	5,989,886	0	257,134	257,134	219	08/01/2048
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note		09/01/2021	DC PCG NonTrust GOLD		5,376,751	4,972,982	4,972,982	4,972,982	0	0	0	0	0	4,972,982	0	403,769	403,769	1,541	02/01/2039
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note		06/06/2021	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	1,762	05/01/2036
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note		09/01/2021	Various		2,137,759	1,967,408	1,967,662	1,967,570	0	(18)	0	(18)	0	1,967,552	0	170,207	170,207	3,173	05/01/2036
72147K-AC-2	PILGRIMS PRIDE CORP CORPORATE		04/08/2021	Tender (Corp Action)		745,608	752,000	772,830	770,527	0	(4,590)	0	(4,590)	0	743,377	0	(20,329)	(20,329)	748,888	11/07/2024
73020*-AG-8	PNG Companies LLC Senior Secured Note		09/01/2021	Various		4,007,028	3,785,917	3,932,724	3,906,023	0	(21,899)	0	(21,899)	0	3,884,123	0	122,905	122,905	195,725	08/01/2045
73020*-AH-6	PNG Companies LLC Senior Note		12/20/2021	Redemption 100.0000		312,155	312,155	312,146	312,144	0	12	0	12	0	312,155	0	0	0	0	07/15/2020
73020@-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat		12/15/2021	Various		411,851	411,851	434,458	430,621	0	(18,769)	0	(18,769)	0	411,851	0	0	0	467,670	09/14/2021
731068-A@-1	Polaris Industries Inc. Senior Unsecured		05/03/2021	Various		20,877,059	20,877,059	21,399,996	20,967,182	0	(90,123)	0	(90,123)	0	20,877,059	0	0	0	41,442	08/06/2021
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A		12/27/2021	Paydown		660,952	660,952	588,468	625,933	0	35,019	0	35,019	0	660,952	0	0	0	119,145	08/06/2021
737679-DB-3	Potomac Elec Pwr Co CORPORATE		06/02/2021	Susquehanna Intl Group		180,671	125,000	176,987	167,673	0	(776)	0	(776)	0	166,897	0	13,774	13,774	106,270	10/01/2029
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2021	Various		594,937	594,937	614,046	608,643	0	(13,706)	0	(13,706)	0	594,937	0	0	0	25,491	11/26/2029
739868-AA-1	Pratt Properties Inc. Senior Note		12/01/2021	Redemption 100.0000		325,352	325,352	325,352	325,352	0	0	0	0	0	325,352	0	0	0	13,688	10/10/2032
74005P-BA-1	PRAXAIR INC CORPORATE 2.450% 02/15/22		11/12/2021	Call 100.0000		6,697,000	6,697,000	6,653,103	6,691,232	0	4,187	0	4,187	0	6,695,419	0	1,581	1,581	121,315	10/10/2032
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		06/01/2021	Various		414,173	275,000	408,179	381,007	0	(1,287)	0	(1,287)	0	379,721	0	34,452	34,452	121,017	03/15/2023
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE		03/18/2021	MILLENIUM ADVISORS, LLC		236,126	210,000	213,846	213,130	0	(25)	0	(25)	0	213,105	0	23,021	23,021	146,309	12/15/2022
740816-AM-5	PRESIDENT & FELLOWS OF HARVARD CORPORATE		12/01/2021	WELLS FARGO SEC LLC		512,346	448,000	403,128	405,372	0	934	0	934	0	406,306	0	106,040	106,040	236,563	03/01/2041
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure		09/01/2021	DC PCG NonTrust GOLD		1,034,099	957,300	957,300	957,300	0	0	0	0	0	957,301	0	76,798	76,798	7,438	11/15/2043
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC CORPORATE		07/15/2021	FTN FINANCIAL SECURITIES		3,931,645	3,619,000	3,761,987	3,739,095	0	(11,084)	0	(11,084)	0	3,728,011	0	203,634	203,634	6,607	06/06/2028
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE		11/21/2021	Maturity		1,515,000	1,515,000	1,510,394	1,514,121	0	879	0	879	0	1,515,000	0	0	0	101,967	10/15/2021
74256L-EH-8	PRINCIPAL LFE GLB FND II CORPORATE		03/02/2021	BPN Paribas Securities		1,345,442	1,400,000	1,399,608	1,399,604	0	3	0	3	0	1,399,607	0	(54,165)	(54,165)	648,000	03/01/2021
74263@-AC-9	Principal US Property Sep Acct Senior No		05/25/2021	Various		35,856,335	35,856,335	35,837,050	35,850,569	0	4,559	0	4,559	0	35,855,128	0	1,207	1,207	90,034	12/31/2028
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE		08/23/2021	Maturity		11,350,000	11,350,000	12,060,964	11,419,242	0	(69,242)	0	(69,242)	0	11,350,000	0	0	0	109,870	06/24/2027
74340U-AA-5	Project Bluejay Bodurant IA SR CTL		12/10/2021	Redemption 100.0000		542,759	542,759	542,759	542,759	0	0	0	0	0	542,759	0	0	0	22,801	06/24/2027
74352*-AA-7	Project Bluejay (Bondurant IA) CTL		12/10/2021	Redemption 100.0000		487,717	487,717	487,717	487,717	0	0	0	0	0	487,717	0	0	0	17,408	09/27/2027
744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE		12/01/2021	Barclays Capital Inc		1,304,314	1,125,000	1,120,410	1,120,701	0	92	0	92	0	1,120,793	0	183,521	183,521	1,701,422	09/27/2027
744448-CU-3	PUBLIC SERVICE CO COLO CORPORATE		03/17/2021	Credit Suisse First Boston Cor		1,788,080	2,000,000	2,109,280	2,108,183	0	(562)	0	(562)	0	2,107,622	0	(319,542)	(319,542)	2,162	08/15/2040
744516-F@-9	Public Service Company of NC SENIOR NOTE		02/16/2021	Various		56,702,857	56,702,857	57,678,090	56,775,589	0	(72,731)	0	(72,731)	0	56,702,857	0	0	0	7	05/15/2044
744542-AB-7	Public Svc Co of New Mexico CORPORATE		07/15/2021	Call 100.0000		1,600,000	1,600,000	1,597,712	1,599,638	0	21	0	21	0	1,599,659	0	341	341	246,375	08/23/2021
74456Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE		03/22/2021	Daiwa Securities Co. Ltd Tokyo		221,009	175,000	203,732	195,958	0	(257)	0	(257)	0	195,701	0	25,308	25,308	2,953	05/03/2029
74456Q-CE-4	PUBLIC SVC ELEC & GAS CO CORPORATE		07/26/2021	Various		22,248,553	25,465,000	25,053,015	25,056,517	0	5,001	0	5,001	0	25,061,518	0	(2,812,965)	(2,812,965)	491,808	05/01/2030
745332-CA-2	PUGET SOUND ENERGY CORPORATE		12/01/2021	Various		4,672,119	3,470,000	4,316,892	4,143,799	0	(21,459)	0	(21,459)	0	4,122,340	0	549,779	549,779	53,970	11/01/2043
745332-CB-0	PUGET SOUND ENERGY CORPORATE		06/02/2021	MILLENIUM ADVISORS, LLC		529,122	387,000	513,895	494,299	0	(1,640)	0	(1,640)	0	492,659	0	36,463	36,463	20,142	08/14/2030
745332-CC-8	PUGET SOUND ENERGY CORPORATE		03/08/2021	Security Withdraw		3,957,084	3,000,000	3,924,180	3,747,375	0	(4,886)	0	(4,886)	0	3,742,489	0	214,595	214,595	85,525	08/14/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
745332-CD-6	PUGET SOUND ENERGY CORPORATE		12/01/2021	Barclays Capital Inc		4,141,774	3,090,000	3,787,753	3,652,064	0	(17,050)	0	(17,050)	0	3,635,013	0	506,761	506,761	9,999	06/01/2030
745332-CE-4	PUGET SOUND ENERGY CORPORATE		03/22/2021	Seaport Group		6,869,760	6,000,000	6,267,060	6,216,571	0	(1,591)	0	(1,591)	0	6,214,980	0	654,780	654,780	15,503	10/15/2027
745867-AX-9	PULTEGROUP INC CORPORATE		02/12/2021	Tender (Corp Action)		781,715	671,000	640,805	651,053	0	305	0	305	0	631,228	0	130,357	130,357	31,737	06/30/2038
747525-BL-6	QUALCOMM INC CORPORATE		01/06/2021	Tax Free Exchange		26,654,487	26,650,000	26,654,487	26,654,096	0	(17)	0	(17)	0	26,654,080	0	407	407	10,134	12/31/2036
748758-AE-5	Quinn Group, Inc. Senior Note		09/17/2021	Various		908,095	908,095	967,354	956,619	0	(48,524)	0	(48,524)	0	908,095	0	0	0	659,906	03/22/2028
748758-AG-0	Quinn Group, Inc. Senior Unsecured		10/30/2021	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	73,370	04/15/2046
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/27/2021	Paydown		1,795,350	1,795,350	1,613,346	1,722,729	0	72,622	0	72,622	0	1,795,350	0	0	0	473,806	10/01/2021
749308-AA-6	RBH Investor III, LLC Leveraged Loan		12/31/2021	Various		114,100	114,100	113,796	114,005	0	95	0	95	0	114,100	0	0	0	528,984	06/15/2040
749418-AA-3	RDO Equipment Co Senior Secured Note		09/18/2021	Various		3,525,000	3,525,000	3,581,932	3,566,193	0	(41,193)	0	(41,193)	0	3,525,000	0	0	0	10,547	06/15/2040
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2021	Various		714,730	714,730	746,695	717,422	0	(2,692)	0	(2,692)	0	714,730	0	0	0	538,175	06/15/2040
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2021	Various		6,523,186	6,523,189	7,400,805	6,574,817	0	(51,631)	0	(51,631)	0	6,523,186	0	0	0	51,630	11/15/2050
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2021	Various		379,947	379,947	398,203	381,596	0	(1,648)	0	(1,648)	0	379,947	0	0	0	176,475	06/01/2040
749571-AD-7	RHP HOTEL PROPERTIES LP / RHP CORPORATE		02/17/2021	Tender (Corp Action)		2,272,305	2,261,000	2,255,348	2,258,901	0	120	0	120	0	2,259,020	0	13,285	13,285	76,528	03/15/2044
749868-AS-0	RREEF America REIT II, Inc Senior Unsecu		09/01/2021	Various		9,213,694	8,935,951	9,252,750	9,162,032	0	(74,104)	0	(74,104)	0	9,087,929	0	125,765	125,765	196,390	01/03/2021
750731-AA-9	Raiders Football Club CTL		12/10/2021	Redemption 100.0000		10,501	10,501	10,501	10,501	0	0	0	0	0	10,501	0	0	0	275,861	12/03/2025
75144*-AD-1	Ramco-Gershenson Properties LP Senior No		11/30/2021	Call 100.0000		1,000,000	1,000,000	1,046,553	1,025,583	0	(6,527)	0	(6,527)	0	933,369	0	(19,056)	(19,056)	35,389	12/01/2041
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/27/2021	Paydown		1,357,840	1,357,840	1,092,951	1,288,290	0	69,550	0	69,550	0	1,357,840	0	0	0	5,200	05/15/2030
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		04/26/2021	Low Book Value		102,545	101,939	7,188	7,188	0	5,639	0	5,639	0	12,827	0	89,718	89,718	7,600	09/01/2024
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		03/25/2021	Paydown		0	(1)	0	0	0	0	0	0	0	0	0	0	0	11,486	01/10/2033
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP CORPORATE		03/08/2021	Security Withdraw		842,660	599,000	919,962	918,997	0	(3,164)	0	(3,164)	0	915,833	0	(73,173)	(73,173)	319,276	01/10/2033
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP CORPORATE		08/31/2021	BPN Paribas Securities		4,592,106	4,155,000	4,711,647	4,706,437	0	(60,030)	0	(60,030)	0	4,646,407	0	(54,301)	(54,301)	4,159	01/10/2033
755258-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2021	Various		290,702	290,702	293,375	292,808	0	(2,106)	0	(2,106)	0	290,702	0	0	0	217	10/25/2032
75526#-AD-5	RE Gillespie 1, LLC Senior Note		12/31/2021	Redemption 100.0000		390,024	390,024	390,024	390,024	0	0	0	0	0	390,024	0	0	0	76,146	07/15/2040
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		12/31/2021	Redemption 100.0000		780,644	780,644	780,644	780,644	0	0	0	0	0	780,644	0	0	0	92,256	07/15/2036
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		12/31/2021	Various		940,886	940,886	940,886	940,886	0	0	0	0	0	940,886	0	0	0	114,000	09/15/2021
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		12/31/2021	Redemption 100.0000		539,396	539,396	539,396	539,396	0	0	0	0	0	539,396	0	0	0	113,786	11/15/2027
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/27/2021	Paydown		2,801	2,801	2,809	2,807	0	(6)	0	(6)	0	2,801	0	0	0	1,687	07/25/2036
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		12/01/2021	Paydown		18,827	18,827	18,827	18,827	0	0	0	0	0	18,827	0	0	0	6,862	10/01/2050
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		12/27/2021	Paydown		6,672	6,672	5,787	5,171	0	1,501	0	1,501	0	6,672	0	0	0	27,792	04/23/2029
76110*-AA-5	Resident Ownership Capital LLC Secured N		12/31/2021	Various		72,000	72,000	67,068	68,260	0	3,740	0	3,740	0	72,000	0	0	0	128,556	07/23/2026
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		01/25/2021	Paydown		131,072	131,072	110,270	130,484	0	588	0	588	0	131,072	0	0	0	101,448	11/01/2025
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/27/2021	Paydown		937,590	937,590	675,550	668,411	0	269,180	0	269,180	0	937,590	0	0	0	209,601	10/22/2029
76131V-A#-0	Retail Properties of America Sernior Uns		09/01/2021	DB PPC NonTrust GOLD		2,900,227	2,871,533	2,871,533	2,871,533	0	0	0	0	0	2,871,532	0	28,695	28,695	4,484,430	07/15/2021
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un		09/01/2021	Various		27,683,445	25,271,165	25,271,165	25,271,165	0	0	0	0	0	25,271,165	0	2,412,280	2,412,280	4,209	07/15/2043
76289#-AD-0	Rich Holdings Inc. Senior Note		03/31/2021	Various		7,728,917	7,728,917	7,911,567	7,792,411	0	(63,494)	0	(63,494)	0	7,728,917	0	0	0	227,991	09/15/2021
775198-AL-4	Rogers Group, Inc. Senior Note		06/30/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,733	03/31/2021
78377H-A#-0	S&C Electric Company Senior Note		07/31/2021	Various		550,361	550,361	551,885	550,879	0	(518)	0	(518)	0	550,361	0	0	0	45,431	12/30/2024
78377H-A*-4	S&C Electric Company Senior Note		07/31/2021	Redemption 100.0000		500,000	500,000	536,596	514,866	0	(14,866)	0	(14,866)	0	500,000	0	0	0	284,912	12/30/2024
78377H-B*-3	S&C Electric Company Senior Note		07/31/2021	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	35,900	12/08/2021
78377H-B*-3	S&C Electric Company Senior Note		09/01/2021	PLIC BV SA PCG		74,509	71,178	71,178	71,178	0	0	0	0	0	71,178	0	3,331	3,331	36,740	10/01/2024
784305-A*-5	SJW Corp Senior Note 4.350% 06/30/21		06/30/2021	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	47,262	04/15/2027
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		02/15/2021	Paydown		734,683	734,683	734,672	734,665	0	17	0	17	0	734,683	0	0	0	103,764	09/30/2025
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2021	Paydown		6,896,362	6,896,362	6,895,473	6,895,633	0	729	0	729	0	6,896,362	0	0	0	163,324	10/22/2044
784888-AC-9	SVF Holding Real Estate Invest Senior Un		04/01/2021	PALAC FLEX		8,531,724	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	531,724	531,724	312,902	07/17/2045
784888-AF-2	SVF Holding Real Estate Invest Senior Un		09/01/2021	Various		7,298,916	6,701,963	6,701,963	6,701,963	0	0	0	0	0	7,178,119	0	120,797	120,797	11,547	02/15/2048
784888-AH-8	SVF Holding Real Estate Invest Senior Un		09/01/2021	DC PCG NonTrust GOLD		2,716,750	2,446,626	2,446,626	2,446,626	0	0	0	0	0	2,446,626	0	270,124	270,124	140,730	10/06/2021
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		01/25/2021	Paydown		96,717	96,717	96,714	96,716	0	1	0	1	0	96,717	0	0	0	119,275	09/15/2026
792860-AK-4	TRAVELERS COS INC CORPORATE		03/16/2021	Morgan Stanley & Co, Inc		2,706,476	1,850,000	2,856,585	2,821,501	0	(11,032)	0	(11,032)	0	2,810,470	0	(103,994)	(103,994)	89,307	07/29/2029
795758-AJ-6	Saltchuk Resources Inc Senior Secured No		06/09/2021	Redemption 100.0000		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	319,495	03/19/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
795758-AJ-6	Saltchuk Resources Inc Senior Secured No		09/01/2021	PLIC BV SA PCG Redemption		757,246	703,151	703,151	703,151	0	0	0	0	0	703,151	0	54,095	54,095	157,550	03/15/2049
795758-AL-1	Saltchuk Resources Inc Senior Note		09/02/2021	100.0000		1,908,333	1,908,333	1,908,333	1,908,333	0	0	0	0	0	1,908,333	0	0	0	37,975	12/15/2024
797440-BL-7	San Diego Gas Electric Engine CORPORATE		03/22/2021	Seaport Group		6,587,175	5,250,000	6,335,018	6,118,063	0	(6,847)	0	(6,847)	0	6,111,217	0	475,958	475,958	129,422	07/16/2027
80284N-AB-4	SANTANDER AUTO ASSET BACKED		08/20/2021	Paydown		32,912,872	32,912,872	32,908,893	32,910,853	0	2,019	0	2,019	0	32,912,872	0	0	0	175,253	06/06/2021
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		02/20/2021	Paydown		6,252,361	6,252,361	6,255,431	6,252,367	0	(7)	0	(7)	0	6,252,361	0	0	0	52,677	07/16/2027
80286K-AB-8	SANTANDER AUTO ASSET BACKED		12/20/2021	Paydown		14,493,030	14,493,030	14,492,216	14,492,402	0	629	0	629	0	14,493,030	0	0	0	153,231	07/15/2024
80286R-AB-3	SANTANDER AUTO ASSET BACKED		12/20/2021	Paydown		18,165,405	18,165,405	18,163,685	18,163,856	0	1,548	0	1,548	0	18,165,405	0	0	0	13,298	12/20/2031
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/27/2021	Paydown		12,639	12,639	10,863	6,196	0	6,443	0	6,443	0	12,639	0	0	0	14,644	11/15/2034
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/27/2021	Paydown		86,887	86,887	74,869	65,638	0	21,248	0	21,248	0	86,887	0	0	0	482,840	05/03/2021
80689*-AM-2	Schnucks Markets Inc. Senior Note		06/25/2021	Redemption 100.0000		1,118,571	1,118,571	1,118,571	1,118,571	0	0	0	0	0	1,118,571	0	0	0	3,792	06/25/2035
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		10/12/2021	LOTUSIL		3,586,330	3,290,000	3,277,465	3,283,033	0	952	0	952	0	3,283,985	0	302,345	302,345	4,491	11/15/2037
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		05/12/2021	RBC Capital Markets		9,150,759	9,150,000	9,150,000	9,150,000	0	0	0	0	0	9,150,000	0	759	759	18,964	11/15/2032
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		05/21/2021	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	10,401	11/13/2023
808513-BA-2	CHARLES SCHWAB CORP CORPORATE		03/16/2021	WELLS FARGO SEC LLC		2,716,950	2,500,000	2,647,900	2,633,580	0	(3,187)	0	(3,187)	0	2,630,393	0	86,557	86,557	205,096	02/15/2022
808513-BF-1	CHARLES SCHWAB CORP CORPORATE		07/12/2021	Various		13,097,308	13,200,000	13,187,990	13,188,101	0	966	0	966	0	13,189,067	0	(91,759)	(91,759)	13,674	01/15/2039
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2021	Paydown		31,648	31,648	26,050	27,238	0	4,410	0	4,410	0	31,648	0	0	0	3,610	10/01/2037
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2021	Paydown		1,397,025	1,397,025	1,066,221	1,164,853	0	232,171	0	232,171	0	1,397,025	0	0	0	19,522	07/15/2046
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2021	Paydown		574,550	574,550	231,436	246,669	0	327,881	0	327,881	0	574,550	0	0	0	29,612	10/12/2027
81725T-G#-1	Sensient Tech Corp. Senior Unsecured Not		09/01/2021	PLIC BV SA PCG		338,684	310,080	310,080	310,080	0	0	0	0	0	310,080	0	28,604	28,604	76,039	11/15/2026
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2021	Various		1,869,024	1,869,024	1,876,198	1,870,987	0	(1,963)	0	(1,963)	0	1,869,024	0	0	0	35,981	11/21/2021
82104#-AF-6	Sheetz, Inc. Senior Note		04/22/2021	Maturity		4,260,000	4,260,000	4,260,000	4,260,000	0	0	0	0	0	4,260,000	0	0	0	6,635	11/19/2030
830828-AA-3	Sky Global Power One, LLC Senior Subordi		06/17/2021	Various		11,692,241	11,692,241	11,692,241	11,692,241	0	0	0	0	0	11,692,241	0	0	0	504,031	06/25/2021
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER		10/25/2021	Paydown		1,933,200	1,933,200	1,585,224	1,782,952	0	150,248	0	150,248	0	1,933,200	0	0	0	425,625	08/23/2021
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER		10/25/2021	Paydown		4,794,336	4,794,336	4,177,591	4,514,462	0	279,875	0	279,875	0	4,794,336	0	0	0	9,854	01/10/2041
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER		10/25/2021	Paydown		8,177,437	8,177,437	7,131,265	7,707,744	0	469,693	0	469,693	0	8,177,437	0	0	0	8,855	01/10/2041
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER		12/27/2021	Paydown		13,552,405	13,552,405	13,552,405	13,552,405	0	0	0	0	0	13,552,405	0	0	0	41,325	06/15/2047
832696-AB-4	Smucker Company J M CORPORATE		10/15/2021	Maturity		7,875,000	7,875,000	7,880,020	7,875,164	0	(164)	0	(164)	0	7,875,000	0	0	0	45,600	01/15/2051
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		08/16/2021	Paydown		18,075,743	18,075,743	18,075,083	18,075,101	0	641	0	641	0	18,075,743	0	0	0	1,315,790	02/16/2021
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2021	Paydown		6,754,922	6,754,922	6,753,065	6,753,320	0	1,602	0	1,602	0	6,754,922	0	0	0	67,529	10/01/2021
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2021	Paydown		6,879,241	6,879,241	6,878,853	6,878,886	0	354	0	354	0	6,879,241	0	0	0	6,712	07/01/2035
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2021	Paydown		24,367,384	24,367,384	24,367,338	24,367,257	0	127	0	127	0	24,367,384	0	0	0	480,439	08/01/2050
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE		07/30/2021	Call 100.0000		6,350,000	6,350,000	6,320,981	6,346,735	0	1,600	0	1,600	0	6,348,335	0	1,665	1,665	229,879	10/01/2039
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		12/27/2021	Paydown		143,717	143,717	48,943	75,508	0	68,209	0	68,209	0	143,717	0	0	0	16,135	03/15/2040
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT		10/25/2021	Paydown		1,876,371	1,876,371	1,820,373	1,857,805	0	18,566	0	18,566	0	1,876,371	0	0	0	111,918	07/15/2040
838518-C#-3	South Jersey Industries, Inc. Senior Uns		09/01/2021	DC PCG NonTrust GOLD		6,282,167	5,957,300	5,957,300	5,957,300	0	0	0	0	0	5,957,301	0	324,866	324,866	197,443	04/15/2041
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2021	Redemption 100.0000		418,333	418,333	418,333	418,333	0	0	0	0	0	418,333	0	0	0	95,331	11/15/2041
84055*-AE-8	South Texas Electric Coop Senior Secured		08/15/2021	Redemption 100.0000		234,000	234,000	234,000	234,000	0	0	0	0	0	234,000	0	0	0	44,269	05/20/2028
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE		03/08/2021	Security Withdraw		2,442,232	2,000,000	1,934,860	1,954,356	0	251	0	251	0	1,954,608	0	487,624	487,624	44,270	09/17/2032
842400-FC-2	SOUTHERN CAL EDISON CORPORATE		03/08/2021	Security Withdraw		1,610,574	1,274,000	1,186,234	1,209,989	0	473	0	473	0	1,210,462	0	400,112	400,112	15,943	10/30/2025
842400-FF-5	SOUTHERN CAL EDISON CORPORATE		03/08/2021	Security Withdraw		2,449,528	2,000,000	2,616,080	2,517,697	0	(4,593)	0	(4,593)	0	2,513,104	0	(63,576)	(63,576)	2,654	02/25/2037
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE		03/08/2021	Various		8,831,437	6,300,000	6,813,877	6,746,780	0	(2,054)	0	(2,054)	0	6,744,725	0	2,086,712	2,086,712	4,118	01/31/2022
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE		03/08/2021	Security Withdraw		834,898	675,000	621,614	627,554	0	199	0	199	0	627,753	0	207,145	207,145	100,727	09/18/2025
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE		03/08/2021	Various		16,210,735	12,115,000	12,952,956	12,904,567	0	(3,727)	0	(3,727)	0	12,900,840	0	3,309,895	3,309,895	70,115	12/07/2021
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2021	Various		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	411,814	12/07/2022
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2021	Redemption 100.0000		614,035	614,035	614,035	614,035	0	0	0	0	0	614,035	0	0	0	37,273	12/07/2021
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE		05/13/2021	Call 100.0000		5,100,000	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	0	0	38,311	04/15/2023
845331-A#-4	SouthWest Water Company Senior Secured N		09/13/2021	Various		423,693	423,693	423,693	423,693	0	0	0	0	0	423,693	0	0	0	350,051	01/05/2023
845331-A#-4	SouthWest Water Company Senior Secured N		09/01/2021	Various		12,515,203	9,884,601	9,884,601	9,884,601	0	0	0	0	0	11,075,792	0	1,439,411	1,439,411	1,135	01/15/2059
845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE		12/01/2021	Barclays Capital Inc		3,527,924	3,100,000	3,082,175	3,083,266	0	315	0	315	0	3,083,581	0	444,343	444,343	214	02/10/2049
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No		09/01/2021	DC PCG NonTrust GOLD		5,162,796	4,795,627	4,795,627	4,795,627	0	0	0	0	0	4,795,627	0	367,169	367,169	3,110	10/25/2036
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2021	Paydown		131,005	131,005	55,944	40,586	0	90,419	0	90,419	0	131,005	0	0	0	0	05/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/27/2021	Various		101,323	82,428	40,758	39,972	0	785	0	785	0	40,758	0	60,565	60,565	0	05/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		11/01/2021	Paydown		17,121	17,121	8,646	8,292	0	8,828	0	8,828	0	17,121	0	0	0	27,947	07/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/27/2021	Paydown		330,631	330,631	161,450	138,960	0	191,672	0	191,672	0	330,631	0	0	0	140,174	03/15/2027
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/27/2021	Paydown		4,792,158	4,792,158	1,572,238	1,696,616	0	3,095,543	0	3,095,543	0	4,792,158	0	0	0	8,830	09/30/2035
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured		12/15/2021	Redemption 100.0000		340,800	340,800	340,800	340,800	0	0	0	0	0	340,800	0	0	0	16,964	12/31/2038
852212-AD-1	Square Butte Electric SRNT		01/01/2021	Various		2,304,710	2,304,710	2,404,470	2,364,321	0	(59,611)	0	(59,611)	0	2,304,710	0	0	0	31,790	12/31/2024
857477-AG-8	STATE STREET CORP CORPORATE		03/07/2021	Maturity		10,000,000	10,000,000	9,965,500	9,998,104	0	1,896	0	1,896	0	10,000,000	0	0	0	35,286	12/31/2024
857477-AT-0	STATE STREET CORP CORPORATE		10/12/2021	LOTUSIL		4,369,016	4,000,000	4,005,680	4,002,760	0	(464)	0	(464)	0	4,002,296	0	366,720	366,720	21,683	07/01/2024
857477-AV-5	STATE STREET CORP CORPORATE		05/19/2021	Maturity		20,000,000	20,000,000	19,989,600	19,998,826	0	1,174	0	1,174	0	20,000,000	0	0	0	26	06/25/2033
857477-BG-7	STATE STREET CORP CORPORATE		03/08/2021	US Bank NA		12,846,996	12,535,000	13,713,415	13,664,350	0	(22,534)	0	(22,534)	0	13,641,816	0	(794,820)	(794,820)	426	07/25/2034
857477-BN-2	STATE STREET CORP CORP FLOATER		03/16/2021	Various		14,296,202	13,350,000	15,399,332	15,370,042	0	(40,894)	0	(40,894)	0	15,329,148	0	(1,032,946)	(1,032,946)	104	10/25/2032
85772H-AA-7	Station Place Securitization T CMO FLOAT		03/04/2021	Jefferies & Co, Inc		78,000,000	78,000,000	78,000,000	78,000,000	0	0	0	0	0	78,000,000	0	0	0	1,860	07/31/2027
858119-BM-1	STEEL DYNAMICS INC CORPORATE		04/01/2021	JP Morgan Securities, Inc		3,705,748	3,480,000	3,807,349	3,795,719	0	(7,693)	0	(7,693)	0	3,788,026	0	(82,278)	(82,278)	88	08/25/2035
858586-H@-2	Stepan Co Senior Note 4.860% 11/01/23		11/01/2021	Redemption 100.0000		3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	10,170	10/25/2034
859152-E@-5	Steris Corp Senior Unsecured Note		09/01/2021	DC PCG NonTrust GOLD		6,970,847	6,515,797	6,515,797	6,515,797	0	0	0	0	0	6,515,798	0	455,049	455,049	107,721	09/30/2026
862121-A*-1	STORE Capital Corp Senior Unsecured		09/01/2021	DC PCG NonTrust GOLD		3,777,379	3,645,164	3,645,164	3,645,164	0	0	0	0	0	3,645,164	0	132,215	132,215	877,288	07/13/2027
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/27/2021	Paydown		8,212	8,212	8,271	8,259	0	(46)	0	(46)	0	8,212	0	0	0	85,984	03/31/2023
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		12/27/2021	Paydown		12,972	12,972	5,288	5,772	0	7,200	0	7,200	0	12,972	0	0	0	26,094	06/30/2021
864486-AH-8	Suburban Propane Partners, LP CORPORATE		05/24/2021	Tender (Corp Action)		7,605,590	7,745,000	7,908,281	7,782,531	0	(10,150)	0	(10,150)	0	7,540,031	0	(166,791)	(166,791)	33,902	07/31/2022
866138-AD-8	Summit LDC Holdings Senior Secured Note		06/01/2021	POJ U.S. PRIVATES		5,388,777	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	388,777	388,777	31,350	07/31/2022
87165B-AC-7	SYNCHRONY FINANCIAL CORPORATE		06/14/2021	Call 100.0000		3,400,000	3,400,000	3,420,978	3,401,964	0	(1,953)	0	(1,953)	0	3,400,011	0	(11)	(11)	40,867	07/31/2022
871829-AZ-0	SYSCO CORP CORPORATE 3.750% 10/01/25		06/02/2021	Susquehanna Intl Group		1,242,495	1,125,000	1,140,089	1,132,737	0	(676)	0	(676)	0	1,132,062	0	110,433	110,433	4,739	07/31/2022
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		12/31/2021	Various		752,270	752,270	752,270	752,270	0	0	0	0	0	752,270	0	0	0	32,625	06/30/2021
87236Y-AF-5	TD Ameritrade Holding Corp CORPORATE		09/24/2021	Taxable Exchange		1,911,477	1,725,000	1,937,192	1,936,436	0	(24,959)	0	(24,959)	0	1,911,477	0	0	0	2,899	06/15/2048
87264@-AB-0	TRW INC DEBENTURES 7.750% 06/01/29		09/02/2021	Taxable Exchange		5,722,789	5,800,000	5,649,112	5,718,623	0	4,166	0	4,166	0	5,722,789	0	0	0	140,027	06/15/2048
87264A-AY-1	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange		11,572,998	9,200,000	11,572,998	11,559,932	0	(20,280)	0	(20,280)	0	11,539,652	0	33,346	33,346	149,600	04/01/2026
87264A-BC-8	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange		38,241,807	33,782,000	38,241,808	38,007,110	0	(263,621)	0	(263,621)	0	37,743,489	0	498,318	498,318	108,347	08/15/2028
87264A-BE-4	T-MOBILE USA INC CORPORATE		03/26/2021	Citigroup Capital Markets Inc		5,420,450	5,000,000	5,621,150	5,594,319	0	(14,511)	0	(14,511)	0	5,579,808	0	(159,358)	(159,358)	248	01/25/2048
87264A-BH-7	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange		21,949,351	21,684,000	21,949,351	21,936,717	0	(13,721)	0	(13,721)	0	21,922,996	0	26,355	26,355	30,525	06/20/2036
87264A-BM-6	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange		35,575,411	35,865,000	35,576,470	35,576,857	0	1,128	0	1,128	0	35,577,985	0	(2,574)	(2,574)	14,740	06/09/2026
87264A-BP-9	T-MOBILE USA INC CORPORATE		03/30/2021	RBC Capital Markets		9,403,895	9,972,000	10,115,992	10,114,663	0	(2,951)	0	(2,951)	0	10,111,712	0	(707,817)	(707,817)	26,150	06/09/2026
87265C-AU-4	T R W INC SENIOR NOTES		04/15/2021	Various		13,000,000	13,000,000	15,021,013	13,049,057	0	(49,057)	0	(49,057)	0	13,000,000	0	0	0	64,406	09/04/2029
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec		12/31/2021	Redemption 100.0000		590,657	590,657	590,657	590,657	0	0	0	0	0	590,657	0	0	0	100,647	05/15/2040
87301@-AA-9	TNC/Opti Development Ptrs, LLC Senior Un		06/15/2021	Call 100.0000		1,002,576	1,002,576	1,002,576	1,002,576	0	0	0	0	0	1,002,576	0	0	0	262,033	09/20/2022
87305N-B@-6	TTX Company Senior Unsecured Note		02/01/2021	PLIC BV SA PCG		1,114,548	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	114,548	114,548	20,645	01/20/2022
87315#-AA-1	TX Solar I LLC Senior Note		12/31/2021	Various		257,909	257,909	257,909	257,909	0	0	0	0	0	257,909	0	0	0	150,688	01/20/2023
87315#-AA-1	TX Solar I LLC Senior Note		09/01/2021	Various		11,070,522	9,060,969	9,060,969	9,060,969	0	0	0	0	0	9,060,970	0	2,009,552	2,009,552	52,788	11/20/2023
87408#-AB-7	TAL Intl Container Corp Senior Note		08/30/2021	Various		17,511,876	16,245,000	16,245,000	16,245,000	0	0	0	0	0	16,245,000	0	0	0	176	12/25/2033
87408#-AB-7	TAL Intl Container Corp Senior Note		04/30/2021	Various		5,415,000	5,415,000	5,415,000	5,415,000	0	0	0	0	0	5,415,000	0	0	0	393	03/25/2035
875127-BA-9	Tampa Electric CORPORATE		06/24/2021	Jefferies & Co, Inc		482,072	415,000	413,855	414,051	0	15	0	15	0	414,066	0	68,006	68,006	36,354	06/27/2022
875127-BF-8	Tampa Electric CORPORATE		12/01/2021	Barclays Capital Inc		12,732,900	10,000,000	11,398,900	11,359,989	0	(26,270)	0	(26,270)	0	11,333,719	0	1,399,181	1,399,181	132,107	02/13/2026
87612E-AF-3	TARGET CORP DEBENTURES		03/08/2021	Security Withdraw		817,059	585,000	689,066	645,834	0	(832)	0	(832)	0	645,002	0	172,057	172,057	22,670	05/21/2021
879369-AE-6	Teleflex Inc CORPORATE		06/01/2021	Call 102.4380		5,121,900	5,000,000	5,175,000	5,085,090	0	(9,562)	0	(9,562)	0	5,075,529	0	(75,529)	(75,529)	130,158	05/21/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2021	Various		1,236,615	1,236,615	1,236,615	1,236,615	0	0	0	0	0	1,236,615	0	0	0	26,181	05/22/2029
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES		09/01/2021	Various		8,100,000	8,100,000	8,609,566	8,132,287	0	(32,287)	0	(32,287)	0	8,100,000	0	0	0	56,254	03/11/2026
88307*-AA-3	Texoma Wind LLC Senior Secured Note		12/31/2021	Redemption 100.0000		99,292	99,292	99,292	99,292	0	0	0	0	0	99,292	0	0	0	161	09/25/2034
883556-BR-2	THERMO FISHER SCIENTIFIC CORPORATE		12/30/2021	Call 106.6330		1,599,495	1,500,000	1,453,455	1,463,168	0	5,914	0	5,914	0	1,469,081	0	30,919	30,919	5,672	12/25/2035
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop		11/01/2021	Various		79,277	79,277	79,277	79,277	0	0	0	0	0	79,277	0	0	0	982	05/25/2037
88579Y-AH-4	3M CO CORPORATE 3.875% 06/15/44		12/01/2021	Barclays Capital Inc		2,925,275	2,500,000	2,468,125	2,469,944	0	742	0	742	0	2,470,685	0	454,590	454,590	10,827	11/01/2025
88579Y-AW-1	3M CO CORPORATE 3.125% 09/19/46		12/01/2021	Barclays Capital Inc		9,245,406	8,705,000	7,451,741	7,510,826	0	25,173	0	25,173	0	7,535,999	0	1,709,407	1,709,407	70,929	12/15/2024
88579Y-BG-5	3M CO CORPORATE 3.375% 03/01/29		03/16/2021	JANE STREET EXECUTION SERVICES		4,369,640	4,000,000	4,079,560	4,067,685	0	(1,547)	0	(1,547)	0	4,066,138	0	303,502	303,502	118,641	04/22/2021
88642R-AA-7	Tidewater, Inc. New Senior Secured Note		03/12/2021	Various		3,691,576	3,691,576	3,733,178	3,706,510	0	(1,800)	0	(1,800)	0	3,704,710	0	(13,134)	(13,134)	882,045	08/31/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS		10/16/2021	Redemption 100.0000		1,041,000	1,041,000	1,041,000	1,041,000	0	0	0	0	0	1,041,000	0	0	0	5,206	10/25/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		07/22/2021	Various		746,000	746,000	746,501	746,415	0	(6)	0	(6)	0	746,409	0	(409)	(409)	34,234	10/25/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		03/08/2021	Security Withdraw		816,279	800,000	800,000	800,000	0	0	0	0	0	800,000	0	16,279	16,279	58,392	10/25/2040
89177B-AA-3	TOWD POINT MASTER TRUST RMBS		12/01/2021	Paydown		3,698,485	3,698,485	3,675,959	3,677,894	0	20,591	0	20,591	0	3,698,485	0	0	0	94,110	10/25/2034
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS		12/01/2021	Paydown		15,952,235	15,952,235	16,106,890	16,086,092	0	(133,857)	0	(133,857)	0	15,952,235	0	0	0	275,625	10/15/2021
89231A-AD-3	TOYOTA AUTO ASSET BACKED		12/15/2021	Paydown		5,920,619	5,920,619	5,919,565	5,920,209	0	410	0	410	0	5,920,619	0	0	0	125,387	11/16/2048
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		04/13/2021	Maturity		70,000,000	70,000,000	70,000,000	70,000,000	0	0	0	0	0	70,000,000	0	0	0	132,471	11/16/2048
89236T-HA-6	TOYOTA MOTOR CREDIT CORP CORPORATE		03/08/2021	JP Morgan Securities, Inc		10,206,900	10,000,000	9,996,300	9,996,873	0	250	0	250	0	9,997,123	0	209,777	209,777	121,993	08/17/2048
89238U-AB-6	TOYOTA AUTO ASSET BACKED		05/15/2021	Paydown		8,471,739	8,471,739	8,471,345	8,471,575	0	163	0	163	0	8,471,739	0	0	0	237,949	05/15/2046
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BAC		07/23/2021	Paydown		15,027,083	15,027,083	15,026,315	15,026,575	0	507	0	507	0	15,027,083	0	0	0	208,359	11/01/2021
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE		03/16/2021	Morgan Stanley & Co, Inc		6,588,131	4,700,000	7,057,943	6,981,516	0	(24,016)	0	(24,016)	0	6,957,500	0	(369,369)	(369,369)	1,236	01/25/2035
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE		06/02/2021	WELLS FARGO SEC LLC		12,719,452	11,310,000	11,331,828	11,329,645	0	(22)	0	(22)	0	11,329,623	0	1,389,829	1,389,829	15,149	10/27/2036
89417E-AP-4	TRAVELERS COS INC/THE CORPORATE		09/17/2021	WELLS FARGO SEC LLC		6,320,850	5,000,000	6,537,950	6,519,969	0	(27,491)	0	(27,491)	0	6,492,478	0	(171,628)	(171,628)	215,332	08/16/2024
89472#-AF-5	Trek Bicycle Corporation Series D Senior		09/30/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,508	01/01/2040
89472#-AJ-7	Trek Bicycle Corporation Senior Secured		11/01/2021	Various		277,667	277,667	277,667	277,667	0	0	0	0	0	277,667	0	0	0	7,301	08/17/2048
89788K-AA-4	TRUIST BANK CORPORATE 2.250% 03/11/30		03/16/2021	Barclays Capital Inc		4,143,108	4,200,000	4,427,910	4,419,722	0	(4,451)	0	(4,451)	0	4,415,271	0	(272,163)	(272,163)	71,842	01/15/2036
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2021	Various		523,810	523,810	535,925	532,003	0	(8,194)	0	(8,194)	0	523,810	0	0	0	43,197	02/01/2036
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2021	Various		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	71,842	01/15/2037
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2021	Various		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	167,738	04/16/2040
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE		03/22/2021	Raymond James & Associates Inc		3,094,439	2,635,000	3,101,370	3,094,997	0	(2,588)	0	(2,588)	0	3,092,409	0	2,030	2,030	11,813	11/08/2042
899745-AD-5	TUNICA-BILOXI GAMING AUTHORITY CORP FLOA		04/19/2021	MISC BROKER		1,954,437	6,297,028	1,227,921	1,227,921	0	0	0	0	0	1,227,920	0	726,517	726,517	266,909	04/23/2045
902494-BD-4	TYSON FOODS CORPORATE 4.550% 06/02/47		12/01/2021	Barclays Capital Inc		15,652,062	12,637,000	16,151,422	16,135,833	0	(83,391)	0	(83,391)	0	16,052,442	0	(400,380)	(400,380)	57,603	06/15/2040
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		09/01/2021	Paydown		9,794,086	9,794,086	9,977,725	9,839,135	0	(45,049)	0	(45,049)	0	9,794,086	0	0	0	25,329	03/15/2041
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2021	Paydown		929,678	929,678	917,621	923,023	0	6,654	0	6,654	0	929,678	0	0	0	92,877	06/15/2021
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		12/15/2021	Various		597,381	597,381	595,830	596,224	0	1,157	0	1,157	0	597,381	0	0	0	149,110	08/15/2047
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		09/01/2021	Various		6,562,572	6,100,229	6,057,091	6,068,050	0	1,577	0	1,577	0	6,460,514	0	102,058	102,058	34,581	08/10/2046
90331H-NQ-2	US BANK NA CORP FLOATER		03/26/2021	Call 100.0000		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	195,043	04/08/2024
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		09/01/2021	Paydown		232,391	232,391	234,713	232,801	0	(410)	0	(410)	0	213,245	0	0	0	1,099	02/25/2037
90363*-AA-0	USG Nevada LLC Senior Note in a Project		06/30/2021	Redemption 100.0000		94,648	94,648	94,648	94,648	0	0	0	0	0	94,648	0	0	0	21	02/25/2037
90363*-AA-0	USG Nevada LLC Senior Note in a Project		09/01/2021	Various		6,992,657	5,494,447	5,494,447	5,494,447	0	0	0	0	0	5,494,448	0	1,498,209	1,498,209	30	02/25/2037
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not		07/08/2021	Redemption 100.0000		589,941	589,941	589,941	589,941	0	0	0	0	0	589,941	0	0	0	4,677	01/25/2038
90432#-AA-3	Uncommon CP Lender II, LLC Promissory No		08/26/2021	Call 100.0000		27,800,000	27,800,000	28,061,874	27,813,127	0	(13,127)	0	(13,127)	0	27,800,000	0	0	0	72,217	01/25/2038
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured		10/17/2021	Various		102,048	102,048	102,408	102,359	0	(311)	0	(311)	0	102,048	0	0	0	10,054	12/31/2034
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured		10/17/2021	Various		80,836	80,836	81,105	81,070	0	(234)	0	(234)	0	80,836	0	0	0	78,245	01/01/2024
90432@-AC-1	Uncommon NSA Lender VI, LLC Senior Note		10/18/2021	Various		594,861	594,861	601,023	607,839	0	(12,978)	0	(12,978)	0	594,861	0	0	0	218,750	03/07/2021
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE		02/10/2021	Various		15,525,000	15,525,000	15,870,715	15,529,703	0	(4,703)	0	(4,703)	0	15,525,000	0	0	0	163,300	08/18/2025
907818-CU-0	UNION PACIFIC CORP BOND		03/08/2021	Security Withdraw		1,475,651	1,100,000	1,171,412	1,147,391	0	(438)	0	(438)	0	1,146,952	0	328,699	328,699	195,000	05/19/2021
907818-DP-0	UNION PACIFIC CORP CORPORATE		12/01/2021	Barclays Capital Inc		173,166	150,000	151,865	151,570	0	(40)	0	(40)	0	151,529	0	21,637	21,637	188,861	01/24/2030
907818-DT-2	UNION PACIFIC CORP 4.821% 02/01/44		12/01/2021	Barclays Capital Inc		2,485,800	2,000,000	2,180,420	2,160,126	0	(4,030)	0	(4,030)	0	2,156,096	0	329,704	329,704	190,766	03/30/2031
907818-DU-9	UNION PACIFIC CORP CORPORATE		03/08/2021	Security Withdraw		1,338,430	1,142,000	1,246,927	1,235,151	0	(517)	0	(517)	0	1,234,635	0	103,795	103,795	173,686	03/24/2021
907818-EW-4	UNION PACIFIC CORP CORPORATE		04/06/2021	Taxable Exchange		84,570	70,000	84,865	84,657	0	(87)	0	(87)	0	84,570	0	0	0	94,564	01/15/2031
907818-EX-2	UNION PACIFIC CORP CORPORATE		04/06/2021	Various		15,737,181	15,000,000	15,753,050	15,739,035	0	(1,597)	0	(1,597)	0	15,737,438	0	(257)	(257)	156,214	11/01/2023
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		01/02/2021	Redemption 100.0000		1,923,412	1,923,412	2,298,843	2,131,118	0	(207,706)	0	(207,706)	0	1,923,412	0	0	0	184,406	05/14/2027
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/02/2021	Various		277,781	277,781	291,670	280,944	0	(3,163)	0	(3,163)	0	277,781	0	0	0	140,339	11/21/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		09/01/2021	Redemption 100.0000		247,826	247,826	247,826	247,826	0	0	0	0	0	247,826	0	0	0	52	08/25/2033
90932J-AA-0	UNITED AIRLINES INC UNITED AIRLINES INC		03/16/2021	Goldman Sachs & Co		186,954	192,120	192,120	192,120	0	0	0	0	0	192,120	0	(5,166)	(5,166)	147	07/25/2032
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		12/01/2021	Redemption 100.0000		163,192	163,192	163,192	163,192	0	0	0	0	0	163,192	0	0	0	136,583	07/29/2027
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		04/01/2021	Maturity		50,000,000	50,000,000	49,962,000	49,995,508	0	4,492	0	4,492	0	50,000,000	0	0	0	106,250	08/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91159H-HA-1	US BANCORP SR NT CORPORATE		04/22/2021	Various		11,720,000	11,720,000	12,433,141	11,752,022	0	(31,741)	0	(31,741)	0	11,720,281	0	(281)	(281)	28,477	10/01/2025
91159H-HP-8	US BANCORP SR NT CORPORATE		12/22/2021	Call 100.0000		9,876,000	9,876,000	9,719,762	9,818,884	0	51,948	0	51,948	0	9,870,832	0	5,168	5,168	31,148	03/31/2033
91159H-HW-3	US BANCORP SR NT CORPORATE		03/16/2021	Merrill Lynch,Pierce,Fenner &		4,746,735	4,500,000	4,637,986	4,622,647	0	(2,848)	0	(2,848)	0	4,619,799	0	126,936	126,936	55,818	04/01/2027
91159H-JA-9	US BANCORP SR NT CORPORATE		07/14/2021	US Bank NA		7,036,307	7,340,000	7,298,953	7,300,587	0	1,947	0	1,947	0	7,302,534	0	(266,227)	(266,227)	338,374	06/01/2029
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES		03/01/2021	Maturity		690,000	690,000	857,815	692,156	0	(2,156)	0	(2,156)	0	690,000	0	0	0	253,000	04/15/2050
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		06/02/2021	RBC Capital Markets		132,171	110,000	126,927	123,998	0	(183)	0	(183)	0	123,816	0	8,355	8,355	774,171	04/15/2027
913017-CA-5	UNITED TECHNOLOGIES CORP CORPORATE		03/24/2021	WELLS FARGO SEC LLC		2,226,680	2,000,000	2,449,140	2,442,923	0	(3,075)	0	(3,075)	0	2,439,848	0	(213,168)	(213,168)	88,802	04/15/2030
91302L-AK-3	UNITED TECHNOLOGIES NOTES		02/05/2021	Maturity		10,000,000	10,000,000	12,430,700	10,020,096	0	(20,096)	0	(20,096)	0	10,000,000	0	0	0	408,713	02/15/2028
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE		06/02/2021	Merrill Lynch,Pierce,Fenner &		1,857,975	1,500,000	1,712,700	1,680,945	0	(2,509)	0	(2,509)	0	1,678,436	0	179,539	179,539	752,866	02/15/2051
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE		03/15/2021	Morgan Stanley & Co, Inc		930,443	825,000	845,617	843,770	0	(105)	0	(105)	0	843,665	0	86,778	86,778	95,357	11/15/2031
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE		12/01/2021	Barclays Capital Inc		3,944,100	3,000,000	3,470,490	3,436,009	0	(10,173)	0	(10,173)	0	3,425,835	0	518,265	518,265	609,375	04/15/2021
91324P-DE-9	UNITEDHEALTH GROUP INC CORPORATE		10/27/2021	US Bank NA		5,373,175	5,000,000	5,592,300	5,565,684	0	(66,265)	0	(66,265)	0	5,499,419	0	(126,244)	(126,244)	12,064	09/30/2027
91324P-DV-1	UNITEDHEALTH GROUP INC CORPORATE		07/21/2021	Various		12,089,100	10,000,000	13,021,500	12,999,651	0	(25,876)	0	(25,876)	0	12,973,775	0	(884,675)	(884,675)	71,294	07/30/2022
915316-AA-3	UCN (FIC) Pass-Through Trust Senior Note		12/15/2021	Redemption 100.0000		150,924	150,924	150,924	150,924	0	0	0	0	0	150,924	0	0	0	12,742	03/29/2029
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL		12/15/2021	Various		474,865	474,865	474,865	474,865	0	0	0	0	0	474,865	0	0	0	10,392	06/30/2035
91803*-AP-3	Utilities, Inc. Collateral Trust Notes		07/19/2021	Redemption 100.0000		500,000	500,000	589,564	557,645	0	(57,645)	0	(57,645)	0	500,000	0	0	0	439,772	06/30/2035
91803*-AP-3	Utilities, Inc. Collateral Trust Notes		09/01/2021	Various		7,088,683	5,584,969	6,585,398	6,228,861	0	(7,816)	0	(7,816)	0	6,877,583	0	211,100	211,100	48,671	03/15/2044
918204-AZ-1	V F CORP CORPORATE 2.050% 04/23/22		12/06/2021	Call 100.6320		37,737,000	37,500,000	37,493,250	37,495,081	0	2,897	0	2,897	0	37,497,979	0	2,021	2,021	9,122	06/15/2042
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		12/15/2021	Redemption 100.0000		656,328	656,328	656,328	656,328	0	0	0	0	0	656,328	0	0	0	430,167	06/15/2049
91838*-AB-3	VA-Springfield Lease Fin Tr CTL		12/21/2021	Redemption 100.0000		202,759	202,759	202,759	202,759	0	0	0	0	0	202,759	0	0	0	26,504	07/15/2031
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not		09/01/2021	DC PCG NonTrust GOLD		7,235,167	6,825,000	6,825,000	6,825,000	0	0	0	0	0	6,825,000	0	410,167	410,167	47,293	03/30/2024
92241*-AH-9	Vector Pipeline LP Senior Note		12/01/2021	Various		877,498	877,498	877,498	877,498	0	0	0	0	0	877,498	0	0	0	718,875	09/01/2021
92241*-AH-9	Vector Pipeline LP Senior Note		08/31/2021	PLIC BV SA PCG		612,045	585,021	585,021	585,021	0	0	0	0	0	585,021	0	27,024	27,024	2,993	06/30/2034
92343V-BS-2	Verizon Communications CORPORATE		03/08/2021	Security Withdraw		17,928,162	13,220,000	14,485,048	14,223,113	0	(9,459)	0	(9,459)	0	14,213,653	0	3,714,509	3,714,509	2,493	05/01/2049
92343V-DS-0	Verizon Communications CORPORATE		11/10/2021	Tender (Corp Action)		3,088,233	2,300,000	3,165,812	3,149,957	0	(16,461)	0	(16,461)	0	2,842,546	0	(45,263)	(45,263)	93,646	06/15/2044
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		05/01/2021	Maturity		5,000,000	5,000,000	5,284,900	5,054,384	0	(54,384)	0	(54,384)	0	5,000,000	0	0	0	327,949	09/19/2046
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2021	Various		332,800	332,800	332,800	332,800	0	0	0	0	0	332,800	0	0	0	73,875	03/01/2029
927804-FP-4	Virginia Electric Power CORPORATE		06/02/2021	JANE STREET EXECUTION SERVICES		725,482	590,000	681,115	669,291	0	(997)	0	(997)	0	668,294	0	57,188	57,188	107,466	08/01/2022
927804-FR-0	Virginia Electric Power CORPORATE		06/02/2021	Citigroup Capital Markets Inc		186,609	155,000	173,368	171,057	0	(195)	0	(195)	0	170,861	0	15,748	15,748	26,537	10/16/2040
927804-GD-0	Virginia Electric Power CORPORATE		06/24/2021	Various		5,301,589	5,780,000	5,687,982	5,688,038	0	1,024	0	1,024	0	5,689,062	0	(387,473)	(387,473)	19,130	01/22/2041
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		12/31/2021	Redemption 100.0000		751,233	751,233	751,233	751,233	0	0	0	0	0	751,233	0	0	0	17,327	01/22/2041
92826C-AF-9	Visa Inc CORPORATE 4.300% 12/14/45		12/01/2021	Various		21,688,692	17,600,000	20,829,116	20,761,869	0	(29,828)	0	(29,828)	0	20,732,040	0	956,652	956,652	75,359	03/25/2058
92826C-AJ-1	Visa Inc CORPORATE 3.650% 09/15/47		03/17/2021	Barclays Capital Inc		3,254,760	3,000,000	3,758,220	3,748,348	0	(4,415)	0	(4,415)	0	3,743,933	0	(489,173)	(489,173)	250,776	10/25/2059
92826C-AK-8	Visa Inc CORPORATE 2.700% 04/15/40		03/16/2021	US Bank NA		9,745,700	10,000,000	10,272,500	10,264,868	0	(2,271)	0	(2,271)	0	10,262,597	0	(516,897)	(516,897)	88,774	12/15/2022
92826C-AL-6	Visa Inc CORPORATE 1.900% 04/15/27		10/05/2021	Citigroup Capital Markets Inc		1,962,491	1,900,000	2,017,325	2,009,428	0	(13,363)	0	(13,363)	0	1,996,064	0	(33,573)	(33,573)	178,471	04/13/2021
92826C-AQ-5	Visa Inc CORPORATE 2.000% 08/15/50		06/24/2021	Various		1,713,835	2,010,000	1,875,310	1,876,430	0	1,216	0	1,216	0	1,877,646	0	(163,811)	(163,811)	73,125	08/25/2023
928538-AA-1	Vitro Flat Glass LLC Sr. Unsecured		09/01/2021	Various		15,158,476	15,294,106	15,294,106	15,294,106	0	0	0	0	0	15,294,106	0	(135,630)	(135,630)	36,712	04/15/2022
92890F-AT-3	WFRBS_14-C20 CMBS 3.723% 05/15/47		11/01/2021	Paydown		17,344,787	17,344,787	17,518,096	17,383,005	0	(38,218)	0	(38,218)	0	17,309,498	0	0	0	86,838	01/24/2022
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		126,165	126,165	124,997	125,341	0	824	0	824	0	120,623	0	0	0	75,885	06/15/2037
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		6,852,403	6,852,403	6,731,148	6,789,482	0	62,921	0	62,921	0	6,793,205	0	0	0	234,447	05/15/2046
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		05/01/2021	Paydown		8,609,144	8,609,144	8,781,232	8,607,685	0	1,459	0	1,459	0	8,205,764	0	0	0	214,681	03/04/2049
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2021	Paydown		5,776,260	5,776,260	5,744,239	5,761,877	0	14,383	0	14,383	0	5,564,342	0	0	0	26,200	09/30/2021
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		5,972,005	5,972,005	5,895,489	5,936,331	0	35,674	0	35,674	0	5,936,197	0	0	0	12,099	11/01/2028
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		07/01/2021	Paydown		47,684,142	47,684,142	48,790,471	48,011,314	0	(327,172)	0	(327,172)	0	47,684,142	0	0	0	47,588	03/11/2030
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2021	Paydown		20,825,000	20,825,000	19,972,477	20,610,377	0	214,623	0	214,623	0	19,958,966	0	0	0	17,810	03/01/2027
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		11,216,579	11,216,579	11,061,036	11,136,071	0	80,508	0	80,508	0	11,156,523	0	0	0	40,667	06/10/2028
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2021	Paydown		15,255,102	15,255,102	14,816,648	15,116,132	0	138,970	0	138,970	0	14,665,295	0	0	0	36,975	04/14/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2021	Paydown		966,299	966,299	909,048	948,022	0	18,277	0	18,277	0	948,907	0	0	0	51,423	10/01/2048
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		2,395,295	2,395,295	2,367,319	2,380,182	0	15,113	0	15,113	0	2,384,453	0	0	0	(114,606)	07/15/2021
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2021	Paydown		8,471,255	8,471,255	8,555,595	8,493,113	0	(21,858)	0	(21,858)	0	8,023,780	0	0	0	576,581	06/02/2047
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		5,082,435	5,082,435	5,310,350	5,295,865	0	(213,430)	0	(213,430)	0	4,931,600	0	0	0	184,563	01/10/2045
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2021	Paydown		10,267,343	10,267,343	10,369,420	10,289,425	0	(22,083)	0	(22,083)	0	9,772,988	0	0	0	13,603	03/10/2046
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		4,750,829	4,750,829	4,764,191	4,755,535	0	(4,706)	0	(4,706)	0	4,750,829	0	0	0	134,628	04/26/2021
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		03/26/2021	JP Morgan Securities, Inc		15,849,625	14,993,917	15,143,482	15,032,425	0	(4,799)	0	(4,799)	0	15,027,626	0	821,999	821,999	2,681	12/31/2037
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		1,562,426	1,562,426	1,578,011	1,566,438	0	(4,013)	0	(4,013)	0	1,562,426	0	0	0	248,280	12/31/2037
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		09/01/2021	Paydown		2,385,440	2,385,440	2,409,276	2,393,679	0	(8,239)	0	(8,239)	0	2,351,962	0	0	0	18,113	09/08/2039
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		11/01/2021	Various		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	1,284,669	07/31/2021
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		11/01/2021	Various		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	4,363	12/28/2035
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		11/01/2021	Various		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	4,002	12/28/2035
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		11/01/2021	Redemption 100.0000		645,287	645,287	645,287	645,287	0	0	0	0	0	645,287	0	0	0	24,400	04/20/2041
93045#-AF-5	Wagner Equipment Company Senior Note		02/15/2021	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	329,906	02/10/2021
93105*-AP-4	Wakefern Food Corporation Senior Note		02/18/2021	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	24,253	05/01/2034
931142-CB-7	WAL MART STORES INC CORPORATE		03/17/2021	US Bank NA		1,978,590	1,500,000	1,860,794	1,784,657	0	(3,173)	0	(3,173)	0	1,781,483	0	197,107	197,107	7,225	04/15/2043
931142-CH-4	WAL MART STORES INC CORPORATE		09/23/2021	Tender (Corp Action)		1,203,450	1,000,000	1,287,190	1,284,631	0	(32,032)	0	(32,032)	0	1,202,600	0	(49,150)	(49,150)	129,096	02/01/2044
931142-CY-7	WAL MART STORES INC CORPORATE		06/07/2021	Barclays Capital Inc		2,057,873	1,550,000	1,860,419	1,814,263	0	(3,942)	0	(3,942)	0	1,810,321	0	247,552	247,552	12,506	12/15/2043
931142-DK-6	WAL MART STORES INC CORPORATE		06/02/2021	FTN FINANCIAL SECURITIES		2,990,145	2,352,000	2,770,357	2,716,169	0	(4,513)	0	(4,513)	0	2,711,657	0	278,488	278,488	1,575	09/10/2048
931142-EE-9	WAL MART STORES INC CORPORATE		05/12/2021	JP Morgan Securities, Inc		10,318,537	9,156,000	10,754,546	10,749,863	0	(78,212)	0	(78,212)	0	10,671,650	0	(353,113)	(353,113)	412,000	09/10/2058
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2021	Redemption 100.0000		94,127	94,127	94,127	94,127	0	0	0	0	0	94,127	0	0	0	59,395	01/02/2031
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2021	Various		115,559	115,559	116,569	116,362	0	(803)	0	(803)	0	115,559	0	0	0	13,424	07/02/2022
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		11/10/2021	Call 100.0000		1,184,924	950,070	950,070	950,070	0	0	0	0	0	950,069	0	0	0	6,505	03/01/2030
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2021	Redemption 100.0000		270,787	270,787	270,787	270,787	0	0	0	0	0	270,787	0	0	0	1,974	05/01/2032
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		12/25/2021	Various		716,161	716,161	716,161	716,161	0	0	0	0	0	716,161	0	0	0	4,223	12/01/2027
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT		06/02/2021	Stifel, Nicolaus & Co		1,946,123	1,310,000	1,967,581	1,792,750	0	(14,578)	0	(14,578)	0	1,778,172	0	167,951	167,951	96,371	04/01/2021
941848-C#-8	Waters Corp Senior Note		06/30/2021	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	200,095	05/24/2021
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2021	Redemption 100.0000		673,982	673,982	673,982	673,982	0	0	0	0	0	673,982	0	0	0	366,544	01/24/2022
94949R-AS-6	WELLFLEET CLO LTD CLO 1.042% 04/20/28		10/20/2021	Paydown		36,216,106	36,216,106	36,216,106	36,216,106	0	0	0	0	0	36,216,106	0	0	0	85,500	07/30/2029
94974B-EV-8	Wells Fargo & Co NT CORPORATE		04/01/2021	Various		12,500,000	12,500,000	13,137,075	12,518,746	0	(18,746)	0	(18,746)	0	12,500,000	0	0	0	91,911	07/22/2030
94974B-FJ-4	Wells Fargo & Co NT CORPORATE		07/15/2021	JP Morgan Securities, Inc		9,951,915	9,500,000	9,820,720	9,716,591	0	(55,242)	0	(55,242)	0	9,661,349	0	290,566	290,566	30,188	03/01/2021
94974B-FR-6	Wells Fargo & Co NT CORPORATE		01/22/2021	Maturity		16,125,000	16,125,000	16,097,749	16,124,370	0	630	0	630	0	16,125,000	0	0	0	2,516	06/01/2042
94974B-GK-0	Wells Fargo & Co NT CORPORATE		12/01/2021	Barclays Capital Inc		13,217,581	11,455,000	11,360,880	11,364,232	0	2,251	0	2,251	0	11,366,483	0	1,851,098	1,851,098	30,203	05/15/2045
94974B-GU-8	Wells Fargo & Co NT CORPORATE		03/15/2021	Credit Suisse First Boston Cor		9,338,720	8,000,000	10,086,560	10,059,264	0	(10,930)	0	(10,930)	0	10,048,334	0	(709,614)	(709,614)	129,444	02/05/2021
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2021	Redemption 100.0000		96,611	96,611	102,537	99,798	0	(3,188)	0	(3,188)	0	96,611	0	0	0	38,349	11/15/2041
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2021	Redemption 100.0000		240,163	240,163	254,662	247,858	0	(7,695)	0	(7,695)	0	240,163	0	0	0	13,759	10/15/2042
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2021	Redemption 100.0000		73,715	73,715	78,431	76,836	0	(3,121)	0	(3,121)	0	73,715	0	0	0	197,125	07/15/2045
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2021	Redemption 100.0000		92,755	92,755	98,126	96,743	0	(3,988)	0	(3,988)	0	92,755	0	0	0	152,826	10/15/2027
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2021	Redemption 100.0000		35,399	35,399	37,848	36,965	0	(1,566)	0	(1,566)	0	35,399	0	0	0	363,819	08/15/2059
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2021	Redemption 100.0000		9,552	9,552	9,552	9,552	0	0	0	0	0	9,552	0	0	0	3,934	07/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2021	Redemption 100.0000		27,641	27,641	29,786	29,481	0	(1,840)	0	(1,840)	0	27,641	0	0	0	11,942	05/15/2040
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		12/21/2021	Redemption 100.0000		30,089	30,089	34,544	33,148	0	(3,059)	0	(3,059)	0	30,089	0	0	0	13,408	09/15/2036
94988J-5R-4	WELLS FARGO BANK NA BANK NOTE		09/21/2021	Call 105.7862		11,334,990	10,715,000	10,697,535	10,705,156	0	2,574	0	2,574	0	10,707,730	0	7,270	7,270	4,387	06/21/2038
94988J-5T-0	WELLS FARGO BANK NA BANK NOTE		09/20/2021	Various		15,000,000	15,000,000	14,998,350	14,998,956	0	273	0	273	0	14,999,229	0	771	771	187,597	12/05/2023
94980Q-AC-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/01/2021	Paydown		29,000,000	29,000,000	28,998,202	28,957,517	0	42,483	0	42,483	0	27,319,089	0	0	0	18,683	06/01/2026
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2021	Paydown		11,767,303	11,767,303	11,884,376	11,798,948	0	(31,645)	0	(31,645)	0	11,767,303	0	0	0	15,357	06/01/2026
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		10/01/2021	Paydown		681,784	681,784	686,160	683,218	0	(1,435)	0	(1,435)	0	648,951	0	0	0	406,588	09/15/2033
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2021	Paydown		4,637,631	4,637,631	4,746,325	4,729,102	0	(91,472)	0	(91,472)	0	4,598,693	0	0	0	238,281	04/15/2049
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/01/2021	Paydown		378,702	378,702	381,779	380,481	0	(1,780)	0	(1,780)	0	371,814	0	0	0	145,000	05/01/2021
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		05/01/2021	Paydown		3,691,636	3,691,636	3,728,372	3,709,135	0	(17,498)	0	(17,498)	0	3,438,382	0	0	0	13,127	01/01/2034
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/01/2021	Paydown		1,282,564	1,282,564	1,289,439	1,285,419	0	(2,855)	0	(2,855)	0	1,266,375	0	0	0	22,024	08/15/2043
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2021	Paydown		323,882	323,882	327,119	325,375	0	(1,493)	0	(1,493)	0	323,882	0	0	0	5,537	02/15/2044
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2021	Paydown		118,789	118,789	119,974	119,326	0	(538)	0	(538)	0	118,248	0	0	0	75,919	12/15/2050
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		06/01/2021	Paydown		15,026,142	15,026,142	15,201,417	15,221,359	0	(195,217)	0	(195,217)	0	14,864,232	0	0	0	18,553	06/30/2030
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/01/2021	Paydown		67,776	67,776	69,004	68,728	0	(952)	0	(952)	0	67,776	0	0	0	503,100	12/14/2045
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/01/2021	Paydown		1,423,917	1,423,917	1,438,087	1,430,644	0	(6,727)	0	(6,727)	0	1,423,917	0	0	0	55,967	09/15/2047
95000U-2J-1	WELLS FARGO & COMPANY CORP FLOATER		03/16/2021	Goldman Sachs & Co		444,334	440,000	440,000	440,000	0	0	0	0	0	440,000	0	4,334	4,334	114,750	04/15/2040
95001V-AT-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		06/23/2021	BREAN MURRAY CARRET &		2,153,203	2,000,000	2,019,982	2,017,013	0	(1,002)	0	(1,002)	0	2,016,012	0	137,191	137,191	35,298	04/15/2027
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No		09/01/2021	DC PCG NonTrust GOLD		12,240,083	10,885,044	10,885,044	10,885,044	0	0	0	0	0	10,885,044	0	1,355,039	1,355,039	30,438	08/15/2050
95709T-AJ-9	Westar Energy Inc CORPORATE		06/24/2021	Jefferies & Co, Inc		9,808,745	8,350,000	8,344,823	8,344,760	0	67	0	67	0	8,344,826	0	1,463,919	1,463,919	286,680	12/30/2026
95709T-AK-6	Westar Energy Inc CORPORATE		06/02/2021	Various		2,230,838	1,923,000	2,169,918	2,147,979	0	(1,458)	0	(1,458)	0	2,146,521	0	84,317	84,317	867,268	11/15/2044
95709T-AM-2	Westar Energy Inc CORPORATE		03/15/2021	Barclays Capital Inc		1,386,198	1,230,000	1,425,053	1,419,192	0	(1,091)	0	(1,091)	0	1,418,101	0	(31,903)	(31,903)	93,358	03/15/2047
95906#-AQ-4	Western Oilfields Supply Co. Senior Note		05/17/2021	Redemption 100.0000		1,260,000	1,260,000	1,260,000	1,260,000	0	0	0	0	0	1,260,000	0	0	0	169,011	08/15/2047
95906#-AR-2	Western Oilfields Supply Co. Senior Note		09/02/2021	Redemption 100.0000		589,641	589,641	589,641	589,641	0	0	0	0	0	589,641	0	0	0	37,685	08/15/2047
95906#-AR-2	Western Oilfields Supply Co. Senior Note		09/01/2021	Various		3,590,410	3,437,511	3,437,511	3,437,511	0	0	0	0	0	3,437,512	0	152,898	152,898	9,196	12/19/2024
960386-AN-0	WABTEC CORP CORPORATE 4.400% 03/15/24		06/02/2021	Citigroup Capital Markets Inc		1,399,940	1,286,000	1,365,899	1,355,559	0	(9,147)	0	(9,147)	0	1,346,412	0	53,528	53,528	6,569	12/19/2024
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2021	Paydown		2,060,290	2,060,290	2,080,749	2,065,188	0	(4,898)	0	(4,898)	0	1,998,076	0	0	0	10,510	12/19/2024
96316#-AC-7	Wheeling Power Company Senior Unsecured		09/01/2021	DC PCG NonTrust GOLD		8,105,812	7,548,149	7,548,149	7,548,149	0	0	0	0	0	7,548,150	0	557,662	557,662	21,218	07/20/2025
96329*-LH-3	Wheels Sr. Secured 2.550% 04/02/25		10/27/2021	Call 100.0000		6,725,370	6,470,000	6,470,000	6,470,000	0	0	0	0	0	5,497,569	0	0	0	8,775	02/15/2023
96354#-AA-4	White Castle System, Inc. Senior Secured		11/10/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	8,964	02/18/2021
96354#-AB-2	White Castle System, Inc. Senior Secured		12/15/2021	Redemption 100.0000		572,800	572,800	572,800	572,800	0	0	0	0	0	572,800	0	0	0	43,313	09/01/2035
96811X-AA-2	Wildflower Energy, LP Senior Note		09/30/2021	Various		1,309,955	1,309,955	1,318,876	1,310,805	0	(849)	0	(849)	0	1,309,955	0	0	0	48,007	10/25/2040
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2021	Various		137,070	137,070	137,070	137,070	0	0	0	0	0	137,070	0	0	0	75,101	10/02/2043
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2021	Redemption 100.0000		96,261	96,261	96,261	96,261	0	0	0	0	0	96,261	0	0	0	129,863	06/26/2028
96928#-AG-8	William Blair Pass Through CTL Walgreens		10/22/2021	Call 100.0000		1,571,570	1,313,722	1,313,722	1,313,722	0	0	0	0	0	1,313,722	0	0	0	2,766	07/15/2034
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2021	Redemption 100.0000		245,821	245,821	245,821	245,821	0	0	0	0	0	245,821	0	0	0	3,484	10/15/2036
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2021	Redemption 100.0000		211,300	211,300	211,300	211,300	0	0	0	0	0	211,300	0	0	0	20,135	04/25/2039
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2021	Redemption 100.0000		45,471	45,471	45,471	45,471	0	0	0	0	0	45,471	0	0	0	56,121	05/15/2032
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn		03/15/2021	Redemption 100.0000		16,703	16,703	18,331	17,542	0	(839)	0	(839)	0	16,703	0	0	0	102,000	06/30/2021
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn		04/01/2021	PALAC FLEX		372,609	396,428	435,054	416,344	0	(985)	0	(985)	0	415,358	0	(42,749)	(42,749)	24,225	06/01/2026
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2021	Various		1,710,107	1,710,107	1,728,458	1,716,672	0	(6,565)	0	(6,565)	0	1,710,107	0	0	0	224,653	04/20/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2021	Various		1,603,547	1,603,547	1,603,547	1,603,547	0	0	0	0	0	1,603,547	0	0	0	287,500	04/01/2021
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2021	Various		423,662	423,662	423,662	423,662	0	0	0	0	0	423,662	0	0	0	305,900	02/13/2023
96928*-ET-0	William Blair CTL P-Thrgh Tr CTL		12/15/2021	Various		537,989	537,989	385,821	385,560	0	152,429	0	152,429	0	537,989	0	0	0	241,875	01/22/2021
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2021	Redemption 100.0000		111,884	111,884	111,884	111,884	0	0	0	0	0	111,884	0	0	0	486,456	05/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
969457-BG-4	WILLIAMS COS INC NOTES		09/01/2021	Various		7,000,000	7,000,000	7,665,000	7,044,133	0	(44,133)	0	(44,133)	0	7,000,000	0	0	0	105,556	12/07/2046
97181#-KV-4	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		372,093	372,093	378,455	375,128	0	(3,035)	0	(3,035)	0	372,093	0	0	0	2,739	01/03/2025
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/07/2021	Various		8,487	8,487	8,569	8,519	0	11	0	11	0	8,530	0	(43)	(43)	6,853	01/03/2025
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		157,531	157,531	159,055	158,115	0	(583)	0	(583)	0	157,531	0	0	0	2,090	09/29/2029
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		07/07/2021	Various		15,532	15,532	15,663	15,571	0	0	0	0	0	15,571	0	(39)	(39)	2,630	12/12/2029
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		248,791	248,791	250,898	249,426	0	(635)	0	(635)	0	242,876	0	0	0	1,004	01/03/2029
97181#-KY-8	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		227,361	227,361	231,221	229,299	0	(1,938)	0	(1,938)	0	227,361	0	0	0	271	01/03/2029
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		178,215	178,215	181,334	179,609	0	(1,394)	0	(1,394)	0	178,215	0	0	0	784	07/03/2029
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		107,576	107,576	109,522	108,297	0	(720)	0	(720)	0	107,576	0	0	0	1,093	09/21/2027
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		01/04/2021	Various		3,905	3,905	3,944	3,919	0	7	0	7	0	3,926	0	(21)	(21)	496,927	10/22/2021
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		212,105	212,105	214,221	212,868	0	(764)	0	(764)	0	212,105	0	0	0	417,504	08/15/2050
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		07/07/2021	Various		16,164	16,164	16,297	16,203	0	0	0	0	0	16,203	0	(39)	(39)	7,292	12/15/2048
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		171,156	171,156	172,566	171,565	0	(409)	0	(409)	0	171,156	0	0	0	1,026	08/15/2049
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		115,187	115,220	116,120	115,561	0	(374)	0	(374)	0	115,187	0	0	0	18,834	03/15/2059
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		07/07/2021	Various		8,410	8,410	8,479	8,431	0	0	0	0	0	8,431	0	(21)	(21)	6,822	02/11/2031
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		01/02/2021	Various		309,988	309,988	312,543	310,771	0	(782)	0	(782)	0	309,988	0	0	0	34,623	06/15/2052
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr		01/04/2021	Call 100.0000		1,096,462	1,039,232	1,039,232	1,039,232	0	0	0	0	0	1,045,147	0	0	0	505,647	07/05/2027
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		01/04/2021	Call 100.0000		280,429	259,725	259,725	259,725	0	0	0	0	0	259,726	0	0	0	253,910	04/01/2043
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		10/15/2021	Various		2,438,667	2,438,667	2,438,667	2,438,667	0	0	0	0	0	2,438,667	0	0	0	50,025	09/01/2043
97314*-AB-3	Winco Foods, LLC Sr. Unsecured		10/15/2021	Redemption 100.0000		6,106,667	6,106,667	6,106,667	6,106,667	0	0	0	0	0	6,106,667	0	0	0	15,392	12/01/2045
97424*-AA-2	Winmark Corporation Senior Secured Note		11/14/2021	Various		884,236	884,236	884,236	884,236	0	0	0	0	0	884,236	0	0	0	27,405	05/19/2025
97424*-AA-2	Winmark Corporation Senior Secured Note		09/01/2021	PLIC BV SA PCG		1,112,655	1,046,457	1,046,457	1,046,457	0	0	0	0	0	1,046,458	0	66,197	66,197	18,264	09/02/2025
97651#-AE-4	Winwholesale, Inc Senior Note		08/11/2021	Various		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	106,083	09/02/2025
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		06/24/2021	Jefferies & Co, Inc		3,416,673	2,658,000	2,928,717	2,914,060	0	(3,266)	0	(3,266)	0	2,910,794	0	505,879	505,879	40,709	03/15/2024
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATE		03/15/2021	Morgan Stanley & Co, Inc		4,406,693	4,410,000	4,404,929	4,404,995	0	106	0	106	0	4,405,101	0	1,592	1,592	209,461	06/01/2025
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2021	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	430,895	04/02/2025
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2021	Various		543,332	543,332	595,783	585,978	0	(42,646)	0	(42,646)	0	543,332	0	0	0	89,550	07/10/2023
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		07/15/2021	Paydown		20,138,920	20,138,920	20,137,329	20,138,127	0	794	0	794	0	20,138,920	0	0	0	28,354	12/15/2027
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2021	Paydown		15,463,790	15,463,790	15,460,579	15,462,457	0	1,332	0	1,332	0	15,463,790	0	0	0	39,168	09/30/2021
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2021	Paydown		13,982,965	13,982,965	13,981,659	13,982,254	0	711	0	711	0	13,982,965	0	0	0	4,551	10/15/2030
98180#-AA-0	Worthington Armstrong Venture Senior Not		02/25/2021	Various		9,319,764	9,319,764	9,371,812	9,329,431	0	(1,467)	0	(1,467)	0	9,327,964	0	(8,200)	(8,200)	7,105	03/15/2030
98259@-AC-4	Wurth Group of North America Senior Note		09/22/2021	Various		28,553,000	28,553,000	28,925,129	28,668,414	0	(115,414)	0	(115,414)	0	28,553,000	0	0	0	1,529	12/15/2030
98419M-AB-6	XYLEM INC/NY CORPORATE		10/01/2021	Maturity		13,000,000	13,000,000	13,715,391	13,066,188	0	(66,188)	0	(66,188)	0	13,000,000	0	0	0	183	12/15/2025
98954#-AA-4	Ziegler Inc Senior Note		04/19/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,669	12/15/2025
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease		12/15/2021	Various		554,022	554,022	556,792	556,024	0	(2,002)	0	(2,002)	0	554,022	0	0	0	54,033	04/15/2028
B8A7HF-JB-0	CARMX_AUTO ABS FLOATER		01/01/2021	Paydown		1,478,094	1,478,094	1,478,094	1,478,094	0	0	0	0	0	1,478,094	0	0	0	65,444	07/15/2036
B8A7JL-BW-7	CARMX_AUTO ABS FLOATER		01/01/2021	Paydown		8,100,000	8,100,000	8,100,000	8,100,000	0	0	0	0	0	8,100,000	0	0	0	17,642	07/15/2036
B8A7MF-TN-7	CARMX_AUTO ABS FLOATER		04/01/2021	Paydown		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	15,290	05/15/2042
B8A7N9-HX-1	CARMX_AUTO ABS FLOATER		04/01/2021	Paydown		10,800,000	10,800,000	10,800,000	10,800,000	0	0	0	0	0	10,800,000	0	0	0	2,494	09/15/2044
B8A7P5-VG-8	CARMX_AUTO ABS FLOATER		04/01/2021	Paydown		3,375,000	3,375,000	3,375,000	3,375,000	0	0	0	0	0	3,375,000	0	0	0	551,250	09/01/2021
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		10/28/2021	Redemption 100.0000		6,074,004	6,074,004	5,415,758	6,233,725	0	0	0	0	(817,968)	6,074,004	658,246	0	658,246	9,972	11/30/2028
D5253#-AA-3	Leipziger Messe GMBH LEASE		12/15/2021	Redemption 100.0000		59,666,168	59,666,168	40,996,680	59,666,168	0	0	0	0	0	59,666,168	0	0	0	313	07/02/2028
D5253#-AB-1	Leipziger Messe GMBH LEASE		12/15/2021	Redemption 100.0000		35,015,589	35,015,589	23,975,555	35,015,589	0	0	0	0	0	35,015,589	0	0	0	3,874	07/02/2028
D5253#-AC-9	Leipziger Messe GMBH LEASE		12/15/2021	Redemption 100.0000		35,015,589	35,015,589	23,975,555	35,015,589	0	0	0	0	0	35,015,589	0	0	0	765	01/02/2026
D5253#-AD-7	Leipziger Messe GMBH LEASE		12/15/2021	Redemption 100.0000		35,015,589	35,015,589	23,975,555	35,015,589	0	0	0	0	0	35,015,589	0	0	0	6,127	01/02/2026
D5253#-AE-5	Leipziger Messe GMBH LEASE		12/15/2021	Redemption 100.0000		35,015,589	35,015,589	23,975,555	35,015,589	0	0	0	0	0	35,015,589	0	0	0	6,093	12/29/2028
D5253#-AF-2	Leipziger Messe GMBH LEASE		12/15/2021	Redemption 100.0000		42,017,321	42,017,321	28,769,887	42,017,321	0	0	0	0	0	42,017,321	0	0	0	4,776	07/02/2028
G02358-AA-4	Alsco Linen Services Limited Senior Unse		09/01/2021	Various		7,906,231	7,685,685	7,500,000	7,633,749	0	0	0	0	(133,749)	7,685,684	185,685	220,547	406,232	2,894	07/02/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE		12/01/2021	Redemption 100.0000		44	44	43	42	0	0	0	0	1	44	0	0	0	96	07/02/2028
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE		03/01/2021	Redemption 100.0000		21	21	21	20	0	0	0	0	0	21	0	0	0	5,220	07/02/2028
02138Z-AT-0	ALTAGAS LTD DISCOUNT NOTE		06/28/2021	National Bank Of Canada		98,786	97,264	89,633	94,192	0	0	0	0	(4,559)	97,265	7,632	1,521	9,153	794	01/02/2026
02138Z-AW-3	ALTAGAS LTD CORP FOReign		06/28/2021	RBC Dominion Securities Inc		47,490	48,632	46,110	47,096	0	0	0	0	(986)	48,632	2,523	(1,142)	1,381	4,201	01/02/2026
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	A	07/15/2021	Goldman Sachs & Co		1,563,688	1,522,000	1,507,815	1,518,919	0	890	0	890	0	1,519,809	0	43,879	43,879	2,833	07/02/2028
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER	A	04/13/2021	Maturity		42,850,000	42,850,000	42,850,000	42,850,000	0	0	0	0	0	42,850,000	0	0	0	414	01/02/2026
06368B-TX-6	BANK OF MONTREAL CORP FOREIGN		11/01/2021	Various		137,683	129,110	127,218	130,025	0	(442)	0	(442)	(3,396)	133,187	7,000	4,496	11,496	7,629	01/02/2026
06369Z-CF-9	BANK OF MONTREAL DISCOUNT NOTE		11/05/2021	Various		200,833	199,069	186,150	196,232	0	0	0	0	(10,082)	199,069	12,919	1,764	14,683	45,725	04/15/2028
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN	A	01/13/2021	Maturity		15,205,000	15,205,000	16,004,222	15,208,516	0	(3,516)	0	(3,516)	0	15,205,000	0	0	0	114,500	04/15/2028
06415E-UC-7	BANK OF NOVA SCOTIA CORPORATE		05/10/2021	Various		352,050	334,293	318,626	334,821	0	(181)	0	(181)	(16,910)	339,275	21,546	12,775	34,321	28,957	05/14/2025
06415E-XV-2	BANK OF NOVA SCOTIA CORP FOR		01/06/2021	Scotia Capital Inc		150,223	141,743	135,622	141,279	0	0	0	0	(5,658)	141,736	6,114	8,487	14,601	45,884	05/14/2025
07329V-AR-1	BCIMC REALTY DISCOUNT NOTE		11/15/2021	Various		125,329	119,986	115,234	120,102	0	(290)	0	(290)	(5,248)	122,088	7,525	3,241	10,766	45,181	02/11/2024
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE		10/04/2021	Various		169,872	158,387	157,677	162,183	0	(142)	0	(142)	(4,979)	163,457	6,396	6,415	12,811	83,153	11/01/2044
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN		09/24/2021	Merrill Lynch, Pierce Fenner &		78,426	78,759	72,083	78,743	0	(17)	0	(17)	(6,672)	78,991	6,937	(565)	6,372	79,233	09/01/2049
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN	A	04/06/2021	Tender (Corp Action)		69,020	68,000	69,870	68,294	0	(61)	0	(61)	0	66,194	0	786	786	13,090	08/01/2039
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		12/31/2021	Redemption 100.0000		5,256,350	5,256,350	5,135,073	5,174,574	0	0	0	0	(39,501)	5,256,350	121,277	0	121,277	17,011	12/01/2039
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT	A	10/12/2021	LOTUSIL		1,609,348	1,142,000	1,142,000	1,142,000	0	0	0	0	0	1,142,000	0	467,348	467,348	137,810	07/15/2022
13606C-D5-0	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	02/24/2021	WELLS FARGO SEC LLC		50,034,800	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	34,800	34,800	260,925	04/15/2024
13606C-EU-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	09/14/2021	Maturity		25,000,000	25,000,000	25,001,675	25,000,617	0	(617)	0	(617)	0	25,000,000	0	0	0	219,413	11/15/2023
13607G-FB-5	CANADIAN IMPERIAL BANK CORP FOREIGN		01/14/2021	Wood Gundy Inc		240,031	227,847	218,217	227,630	0	0	0	0	(9,412)	227,847	9,630	12,184	21,814	78,648	12/23/2021
13607G-PJ-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE		03/04/2021	Various		269,472	260,865	234,263	258,853	0	6	0	6	(24,569)	260,697	26,406	8,775	35,181	1,279,174	09/22/2021
13607H-BC-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE		10/12/2021	Nesbitt Burns		8,038	8,029	7,341	7,846	0	(12)	0	(12)	(505)	8,013	683	25	708	633,750	10/01/2021
13608C-KT-8	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	08/03/2021	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	19,464	04/19/2021
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	03/22/2021	Pierpont Securities		15,300,330	10,900,000	13,673,396	12,961,024	0	(26,067)	0	(26,067)	0	12,934,957	0	2,365,373	2,365,373	15,131	11/15/2037
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	06/02/2021	JANE STREET EXECUTION SERVICES		103,839	75,000	101,877	96,561	0	(442)	0	(442)	0	96,119	0	7,720	7,720	1,849	02/14/2021
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	09/14/2021	Various		4,670,000	4,670,000	4,613,773	4,663,887	0	4,237	0	4,237	0	4,668,124	0	1,876	1,876	10,133	02/14/2021
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	12/01/2021	Barclays Capital Inc		11,664,840	11,000,000	9,146,390	9,223,832	0	36,241	0	36,241	0	9,260,073	0	2,404,767	2,404,767	14,673	02/23/2022
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES	A	08/01/2021	Maturity		13,000,000	13,000,000	14,209,910	13,059,851	0	(59,851)	0	(59,851)	0	13,000,000	0	0	0	32,719	02/23/2022
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPA CORP FORE	A	03/17/2021	Goldman Sachs & Co		9,795,397	10,007,000	9,870,705	9,879,482	0	2,794	0	2,794	0	9,882,276	0	(86,879)	(86,879)	10,225	02/23/2022
14042M-AA-0	Capital Power Corporation Senior Unsecur		09/01/2021	Various		17,943,706	16,966,631	16,387,589	16,828,794	0	0	0	0	(441,204)	16,966,632	579,042	977,074	1,556,116	73,706	04/28/2025
18914L-AA-8	CLOVER LP DISCOUNT NOTE		09/30/2021	Redemption 100.0000		2,354	2,354	2,284	2,331	0	0	0	0	(47)	2,354	70	0	70	0	01/02/2041
18914L-AB-6	CLOVER LP DISCOUNT NOTE		12/31/2021	Redemption 100.0000		2,459	2,459	2,362	2,411	0	0	0	0	(49)	2,459	97	0	97	0	01/02/2041
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN		09/17/2021	Nesbitt Burns		48,825	39,202	36,646	37,335	0	150	0	150	987	37,438	(1,033)	11,387	10,354	0	01/02/2041
22576C-H*-5	Crescent Point Energy Corp Senior Unsecu	A	09/01/2021	Various		30,737,312	29,786,502	29,786,502	29,786,502	0	0	0	0	0	29,786,502	0	950,810	950,810	0	01/02/2041
23384N-BS-5	DAIMLER CANADA FINANCE DISCOUNT NOTE		08/03/2021	Nesbitt Burns		72,258	71,585	68,212	70,541	0	12	0	12	(2,324)	71,492	3,264	766	4,030	0	01/02/2041
26153W-AC-3	DREAM INDUSTRIAL REIT DISCOUNT NOTE		02/17/2021	RBC Dominion Securities Inc		47,322	47,149	47,116	47,096	0	0	0	0	20	47,149	33	173	206	0	01/02/2041
29260Z-AC-0	ENBRIDGE GAS INC CORP FOREIGN		12/15/2021	Wood Gundy Inc		64,744	61,951	56,414	62,728	0	4	0	4	(6,310)	61,890	5,468	2,854	8,322	187,932	05/25/2028
292766-A#-9	Enerplus Corporation Senior Note	A	05/15/2021	Redemption 100.0000		1,793,000	1,793,000	1,793,000	1,793,000	0	0	0	0	0	1,793,000	0	0	0	1	12/01/2053
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		07/31/2021	Redemption 100.0000		1,476	1,476	1,426	1,464	0	0	0	0	(38)	1,476	50	0	50	0	03/01/2054
387427-AK-3	GRANITE REIT HLDGS LTD PARTNE DISCOUNT N		02/17/2021	Wood Gundy Inc		70,405	70,724	69,544	70,644	0	0	0	0	(1,100)	70,724	1,180	(319)	861	1,184	06/10/2025
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		12/16/2021	Various		479,268	479,268	440,141	469,161	0	0	0	0	(29,020)	479,268	39,128	0	39,128	601	05/30/2028
390730-AJ-8	Great Lakes Power Limited Senior Secured		12/16/2021	Various		1,060,638	1,060,638	1,163,506	1,021,584	0	0	0	0	141,922	1,060,638	(102,869)	0	(102,869)	27,276	11/06/2022
390730-AJ-8	Great Lakes Power Limited Senior Secured		09/01/2021	PLIC BVSA FOREX PCG		683,137	665,835	752,174	660,426	0	0	0	0	91,749	665,835	(86,339)	17,302	(69,037)	148,243	04/13/2021
390730-AK-5	Great Lakes Power Limited Senior Subordi		09/01/2021	Various		11,208,577	10,607,309	11,982,770	10,521,135	0	0	0	0	1,461,635	10,607,309	(1,375,460)	601,268	(774,192)	4,667	03/01/2028
391906-AH-7	GREATER TORONTO ARPTS AUTH CORP FOREIGN		12/15/2021	Various		91,093	93,850	90,030	94,133	0	6	0	6	(4,102)	93,798	3,762	(2,705)	1,057	3,470	06/17/2030
41754W-AQ-4	Harvest Operations Corp CORP FOREIGN	A	04/14/2021	Maturity		1,890,000	1,890,000	1,264,211	1,841,953	0	48,047	0	48,047	0	1,890,000	0	0	0	332,609	01/13/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
438121-AS-4	HONDA CANADA FINANCE CORP FOREIGN		02/16/2021	Nesbitt Burns		86,758	78,858	77,607	78,493	0	0	0	0	(886)	78,858	1,252	7,900	9,152	6,574	07/03/2029
438121-AX-3	HONDA CANADA FINANCE CORP FOREIGN		10/06/2021	Nesbitt Burns		86,127	87,155	83,564	86,342	0	0	0	0	(2,778)	87,155	3,590	(1,028)	2,562	1,035	09/23/2024
45075E-AB-0	IA FINANCIAL CORP INC Corporate		09/01/2021	RBC Dominion Securities Inc		106,215	103,085	98,118	102,046	0	(34)	0	(34)	(3,969)	103,054	5,011	3,161	8,172	3,927	03/31/2027
455870-AD-7	INDUSTRIAL ALLIANCE INS & FINL DISCOUNT		04/12/2021	Wood Gundy Inc		67,131	63,699	60,780	62,782	0	1	0	1	(1,999)	63,687	2,904	3,444	6,348	3,986	03/12/2025
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		01/01/2021	Paydown		88	88	112	88	0	0	0	0	25	88	(25)	0	(25)	1,772	05/14/2030
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		02/12/2021	Maturity		30,644	30,644	39,163	30,519	0	55	0	55	8,589	30,644	(8,519)	0	(8,519)	119,636	06/30/2035
496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35		07/31/2021	Redemption 100.0000		3,309	3,309	3,154	3,276	0	0	0	0	(122)	3,309	155	0	155	95,243	08/15/2031
56501R-AH-9	MANULIFE FINANCIAL CORP CORP FOREIGN		07/22/2021	Scotia Capital Inc		122,791	119,332	106,952	117,739	0	0	0	0	(10,788)	119,332	12,380	3,459	15,839	60,487	07/23/2021
628957-AG-7	NAV CANADA CORP Foreign		12/15/2021	TD SECURITIES INC		38,278	38,719	35,633	39,246	0	0	0	0	(3,614)	38,719	3,086	(441)	2,645	42,608	09/14/2021
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO		12/31/2021	Redemption 100.0000		3,852	3,852	3,673	3,781	0	0	0	0	(108)	3,852	179	0	179	2,059	08/28/2024
66509C-AD-2	Northern Courier Pipeline LP Senior Secu		12/31/2021	Redemption 100.0000		1,641,375	1,641,375	1,564,742	1,611,169	0	0	0	0	(46,426)	1,641,375	76,633	0	76,633	1,882	04/17/2025
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		12/31/2021	Redemption 100.0000		1,687	1,687	1,871	1,655	0	0	0	0	216	1,687	(183)	0	(183)	197	07/21/2030
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se		12/31/2021	Redemption 100.0000		14,364	14,364	13,667	13,992	0	0	0	0	(325)	14,364	697	0	697	100,745	08/03/2021
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore		03/30/2021	Redemption 100.0000		38	38	37	38	0	0	0	0	(1)	38	1	0	1	440,920	08/01/2034
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei		06/30/2021	Redemption 100.0000		165	165	157	160	0	0	0	0	(3)	165	8	0	8	2,364	06/01/2036
67077M-AR-9	NUTRIEN LTD CORP FOREIGN	A	12/01/2021	Barclays Capital Inc		1,298,133	1,010,000	1,284,306	1,283,214	0	(8,072)	0	(8,072)	0	1,275,142	0	22,991	22,991	99,821	12/15/2021
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	A	12/01/2021	Barclays Capital Inc		5,368,520	4,000,000	4,743,880	4,734,874	0	(13,836)	0	(13,836)	0	4,721,039	0	647,481	647,481	470,311	08/02/2046
67077M-AX-6	NUTRIEN LTD CORP FOREIGN	A	03/22/2021	JP Morgan Securities, Inc		3,141,309	2,900,000	3,147,051	3,144,120	0	(1,143)	0	(1,143)	0	3,142,977	0	(1,668)	(1,668)	1,228,500	08/01/2021
674482-C#-9	Obsidian Energy Ltd. Series X Sr GTD Not	A	11/24/2021	Call 99.2599		1,019,800	975,800	667,008	671,788	0	221,645	4,779	216,866	0	888,653	0	79,925	79,925	110,265	03/05/2030
674482-C#-9	Obsidian Energy Ltd. Series X Sr GTD Not	A	03/26/2021	Capital Distribution		67,056	0	67,056	67,056	0	0	0	0	0	67,056	0	0	0	602,362	09/14/2026
674482-C*-3	Obsidian Energy Ltd. Series G Senior Gua	A	11/24/2021	Call 99.0507		364,867	346,127	236,563	238,212	0	78,886	1,649	77,237	0	315,448	0	27,393	27,393	73	03/31/2034
674482-C*-3	Obsidian Energy Ltd. Series G Senior Gua	A	03/26/2021	Capital Distribution		25,018	0	25,018	25,018	0	0	0	0	0	25,018	0	0	0	75	06/30/2034
674482-C@-1	Obsidian Energy Ltd. Series S Sr Gtd Not	A	11/24/2021	Call 99.1264		261,894	249,211	162,992	164,319	0	64,666	1,327	63,339	0	222,705	0	19,376	19,376	2,066	05/19/2028
674482-C@-1	Obsidian Energy Ltd. Series S Sr Gtd Not	A	03/26/2021	Capital Distribution		101,710	0	101,710	101,710	0	0	0	0	0	101,710	0	0	0	1,090,848	04/11/2023
674482-D*-2	Obsidian Energy Ltd. Series Y Sr GTD Not	A	11/24/2021	Various		433,170	414,245	283,154	285,180	0	94,097	2,025	92,072	0	377,252	0	33,870	33,870	1,033	09/22/2025
674482-D*-2	Obsidian Energy Ltd. Series Y Sr GTD Not	A	03/26/2021	Various		28,559	0	28,559	28,559	0	0	0	0	0	28,559	0	0	0	127	12/22/2025
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE		12/15/2021	Nesbitt Burns		85,186	77,438	81,440	83,761	0	(476)	0	(476)	(2,849)	82,145	1,709	3,041	4,750	2,217	04/01/2030
707887-C#-0	Obsidian Energy Ltd. Senior Note	A	11/24/2021	Call 99.2722		131,401	125,796	85,988	86,605	0	28,549	617	27,932	0	124,255	0	626	626	6,051	04/10/2046
707887-C#-0	Obsidian Energy Ltd. Senior Note	A	03/26/2021	Capital Distribution		8,628	0	8,628	8,628	0	0	0	0	0	8,628	0	0	0	39,446	05/15/2024
71644E-AB-8	PETRO CANADA DEBENTURES	A	10/15/2021	Various		51,150,000	51,150,000	56,320,177	51,520,522	0	(370,522)	0	(370,522)	0	51,150,000	0	0	0	45	01/31/2035
717046-A@-5	Peyto Exploration & Dev Corp Senior Note		10/27/2021	Various		34,085,289	32,971,188	41,312,731	31,941,162	0	0	0	0	9,371,569	32,971,187	(8,341,543)	0	(8,341,543)	290	12/18/2030
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse		09/01/2021	PLIC BVSA FOREX PCG		2,331,213	2,247,166	2,141,179	2,228,910	0	0	0	0	(87,731)	2,247,166	105,987	84,047	190,034	24,045	06/16/2023
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured		11/15/2021	Redemption 100.0000		60,365	60,365	56,551	58,882	0	0	0	0	(2,330)	60,365	3,813	0	3,813	23,263	06/16/2023
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP		12/01/2021	Redemption 100.0000		9,347	9,347	9,862	9,267	0	5	0	5	591	9,347	(516)	0	(516)	18,252	06/16/2023
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR		12/01/2021	Redemption 100.0000		8,892	8,892	8,478	8,791	0	4	0	4	(317)	8,892	413	0	413	382,552	06/16/2023
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP		12/12/2021	Redemption 100.0000		1,402	1,402	1,319	1,375	0	0	0	0	(56)	1,402	83	0	83	1,479	05/03/2028
766910-BG-7	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		02/17/2021	National Bank Of Canada		62,783	62,866	62,483	62,794	0	0	0	0	(311)	62,866	383	(83)	300	22,019	04/14/2021
780086-RA-4	ROYAL BANK OF CANADA DISCOUNT NOTE		04/12/2021	RBC Dominion Securities Inc		183,303	174,254	167,053	173,093	0	(13)	0	(13)	(6,121)	174,650	7,692	8,653	16,345	640	05/23/2025
780086-RF-3	ROYAL BANK OF CANADA CORP FOR		01/14/2021	Scotia Capital Inc		126,328	118,530	114,811	117,739	0	0	0	0	(2,929)	118,530	3,720	7,798	11,518	1,178	03/17/2026
780086-RN-6	ROYAL BANK OF CANADA Corp Foreign		06/09/2021	Various		221,971	210,772	195,733	202,848	0	(11)	0	(11)	(7,177)	211,098	15,437	10,873	26,310	2,537	02/21/2030
780086-RZ-9	ROYAL BANK OF CANADA CORP FOREIGN		02/16/2021	Various		263,297	252,785	228,604	251,177	0	0	0	0	(22,573)	252,785	24,181	10,512	34,693	1,230	09/15/2028
780086-SA-3	ROYAL BANK OF CANADA DISCOUNT NOTE		11/05/2021	Various		160,774	159,492	148,115	156,986	0	0	0	0	(8,871)	159,492	11,377	1,282	12,659	0	02/12/2021
78012K-KU-0	ROYAL BANK OF CANADA CORP FOREIGN	A	01/19/2021	Maturity		18,000,000	18,000,000	17,979,840	17,999,529	0	471	0	471	0	18,000,000	0	0	0	238	02/12/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78012U-WY-7	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	02/24/2021	WELLS FARGO SEC LLC		50,035,682	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	35,682	35,682	91	07/31/2035
78012U-ZC-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	12/16/2021	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	1,936	05/12/2030
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	04/30/2021	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	870	05/29/2030
866120-AB-4	SUMMIT INDUSTRIAL INCOME DISCOUNT NOTE		02/17/2021	DESJARDINS		55,192	55,008	54,697	54,918	0	1	0	1	(221)	54,981	284	211	495	97	06/30/2042
86721Z-AP-4	SUNCOR ENERGY INC CORP FOREIGN		11/15/2021	Various		24,889	24,216	22,321	23,499	0	4	0	4	(1,171)	24,170	1,838	719	2,557	41,390	06/30/2042
86721Z-AQ-2	SUNCOR ENERGY INC CORP FOREIGN		10/20/2021	National Bank Of Canada		30,010	25,975	22,768	25,044	0	6	0	6	(2,274)	25,905	3,130	4,105	7,235	54	06/30/2032
87971M-AR-4	TELUS CORP CORP FOREIGN		02/16/2021	Nesbitt Burns		16,901	15,772	19,560	15,668	0	2	0	2	3,965	15,743	(3,893)	1,158	(2,735)	328	06/30/2042
884903-BW-4	Thomson Reuters Corp CORP Foreign		06/09/2021	National Bank Of Canada		204,899	198,503	171,196	188,383	0	0	0	0	(17,187)	198,503	27,307	6,396	33,703	1	03/31/2033
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		10/12/2021	DESJARDINS		53,805	48,171	51,476	50,454	0	(459)	0	(459)	(1,304)	51,125	2,433	2,680	5,113	3	12/31/2032
89114N-MD-4	TORONTO-DOMINION BANK (NEW YOR CERTIFICA	A	02/24/2021	WELLS FARGO SEC LLC		50,034,379	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	34,379	34,379	49,765	06/01/2043
891160-QY-2	TORONTO DOMINION BK DISCOUNT NOTE		05/10/2021	Various		86,126	81,311	79,177	78,493	0	0	0	0	684	81,311	2,135	4,815	6,950	234,444	04/01/2049
891160-QY-2	TORONTO DOMINION BK DISCOUNT NOTE		02/17/2021	Redemption 107.3540		33,745	31,433	31,671	31,397	0	2,329	0	2,329	273	33,745	(255)	0	(255)	41,683	05/13/2050
89117F-VY-2	TORONTO-DOMINION BANK/THE CORPORATE		02/05/2021	National Bank Of Canada		228,424	219,212	203,311	219,780	0	0	0	0	(16,469)	219,213	15,901	9,211	25,112	24,897	11/30/2022
89117F-WS-4	TORONTO-DOMINION BANK/THE		10/06/2021	Scotia Capital Inc		266,262	253,744	229,029	251,177	0	0	0	0	(22,148)	253,744	24,715	12,518	37,233	0	11/30/2022
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		09/17/2021	Various		203,295	141,808	197,052	159,467	0	(171)	0	(171)	31,277	159,912	(30,661)	43,383	12,722	3,011	06/05/2030
918423-AW-4	VW CREDIT CANADA INC CORP FOR		03/01/2021	Various		91,964	86,819	82,727	86,200	0	6	0	6	(3,433)	86,682	3,909	5,282	9,191	4,731,375	10/15/2021
918423-AY-0	VW CREDIT CANADA INC DISCOUNT NOTE		09/02/2021	RBC Dominion Securities Inc		71,666	71,639	68,175	70,502	0	19	0	19	(2,320)	71,515	3,314	151	3,465	85,162	10/24/2023
96467A-A@-0	Whitecap Resources, Inc. Senior Secured		09/01/2021	Various		8,096,922	7,856,517	7,238,707	7,792,690	0	0	0	0	(553,983)	7,856,517	617,810	240,405	858,215	1,577	02/18/2042
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note	A	09/27/2021	Call 100.0000		3,483,968	3,293,853	3,359,710	3,338,459	0	(4,667)	0	(4,667)	0	3,523,907	0	(39,939)	(39,939)	172	05/12/2050
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note	A	08/23/2021	Redemption 100.0000		4,300,000	4,300,000	4,385,974	4,358,231	0	(58,231)	0	(58,231)	0	4,300,000	0	0	0	176	09/12/2051
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note	A	09/01/2021	Various		10,010,961	9,606,147	9,798,212	9,736,235	0	(9,141)	0	(9,141)	0	9,536,979	0	283,867	283,867	18	02/12/2055
C0557@-AA-0	Badger Daylighting LP Senior Note	A	01/24/2021	Various		3,865,667	3,865,667	3,865,667	3,865,667	0	0	0	0	0	3,865,667	0	0	0	228	06/15/2026
C1465*-AF-0	CGI Group Inc Senior Note	A	12/15/2021	Various		55,620,000	55,620,000	55,970,382	55,755,225	0	(135,225)	0	(135,225)	0	55,620,000	0	0	0	3,000	07/25/2029
C1465*-AK-9	CGI Group Inc Senior Note	A	09/12/2021	Various		14,367,143	14,367,143	14,537,217	14,503,987	0	(136,845)	0	(136,845)	0	14,367,143	0	0	0	661	11/01/2024
C1465*-AK-9	CGI Group Inc Senior Note	A	09/01/2021	Various		3,579,538	3,448,571	3,448,571	3,448,571	0	0	0	0	0	3,448,572	0	130,966	130,966	2,345	12/23/2029
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	07/10/2021	Redemption 100.0000		2,236,923	2,236,923	2,236,923	2,236,923	0	0	0	0	0	2,236,923	0	0	0	1,328	05/01/2025
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	09/01/2021	Various		1,199,204	1,145,734	1,145,734	1,145,734	0	0	0	0	0	1,145,734	0	53,470	53,470	2,683	06/30/2030
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2021	Redemption 100.0000		1,149,500	1,149,500	1,149,500	1,149,500	0	0	0	0	0	1,149,500	0	0	0	225,000	01/19/2021
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		09/01/2021	DB NON TR FOREX GOLD		3,868,187	3,497,600	3,195,764	3,469,185	0	0	0	0	(273,421)	3,497,600	301,836	370,587	672,423	57,483	07/30/2021
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		12/16/2021	Various		714,260	714,260	648,517	691,276	0	0	0	0	(42,759)	714,260	65,743	0	65,743	206,064	12/16/2021
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		09/01/2021	DC NON TR FOREX GOLD		22,823,324	20,993,621	19,535,043	20,823,068	0	0	0	0	(1,288,025)	20,993,622	1,458,578	1,829,702	3,288,280	304,820	04/30/2021
C4861*-AD-9	Irving Oil Limited/Highlands Senior Note	A	12/28/2021	Various		491,984	491,984	491,984	491,984	0	0	0	0	0	491,984	0	0	0	162	04/01/2026
C4861*-AD-9	Irving Oil Limited/Highlands Senior Note	A	09/01/2021	Various		1,523,676	1,508,016	1,508,016	1,508,016	0	0	0	0	0	1,509,401	0	14,275	14,275	41,690	11/30/2022
C4861*-AL-1	Irving Oil Limited/Highlands Senior Note	A	09/01/2021	Various		13,462,542	12,220,052	12,083,822	12,143,371	0	3,097	0	3,097	0	12,146,469	0	1,316,073	1,316,073	677	05/24/2029
C4861*-AN-7	Irving Oil Limited/Highlands Senior Unse	A	09/01/2021	Various		11,317,205	10,019,938	10,019,938	10,019,938	0	0	0	0	0	10,019,938	0	1,297,267	1,297,267	1,326	04/09/2030
C4931*-AY-9	Keyera Partnership Senior Unsecured		09/01/2021	Various		18,259,284	17,678,849	17,242,881	17,535,225	0	0	0	0	(292,344)	17,678,849	435,968	580,435	1,016,403	201	04/01/2024
C6574#-AB-2	North West Company, Inc. Senior Secured	A	06/16/2021	Maturity		14,000,000	14,000,000	13,916,224	13,981,159	0	18,841	0	18,841	0	14,000,000	0	0	0	2,562	05/14/2025
C8666#-AA-9	TQM Pipeline and Company, LP Senior Unse		12/31/2021	Maturity		3,681,314	3,681,314	3,553,727	3,649,963	0	0	0	0	(96,235)	3,681,314	127,587	0	127,587	2,578	03/04/2031
C8666#-AA-9	TQM Pipeline and Company, LP Senior Unse		09/01/2021	Various		11,054,867	11,001,923	10,624,822	10,912,543	0	0	0	0	(287,721)	11,001,922	377,101	52,945	430,046	63,882	07/19/2021
C8894#-AL-9	Tolko Industries Ltd. Senior Note	A	02/21/2021	Various		3,146,610	3,146,610	3,120,238	3,142,663	0	3,947	0	3,947	0	3,146,610	0	0	0	1,857	07/25/2029
C8894#-AR-6	Tolko Industries Ltd. Sr. Secured	A	06/01/2021	POJ U.S. PRIVATES		8,100,298	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	100,298	100,298	570	07/25/2029
C8973@-AA-9	Gaz Metro Inc. Senior Secured Note	A	09/01/2021	Various		7,894,315	7,744,587	7,751,180	7,746,169	0	(763)	0	(763)	0	7,745,406	0	148,909	148,909	1,739	03/13/2025
C9716#-AK-5	Waste Connections Inc. Senior Unsecured	A	09/01/2021	Various		16,222,798	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,222,798	1,222,798	7,605	04/22/2030
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note	A	04/09/2021	Call 100.0000		6,804,500	6,804,500	6,804,500	6,804,500	0	0	0	0	0	6,804,500	0	0	0	4,829	09/02/2038
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER	D	08/27/2021	Maturity		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	1,019	09/26/2024
001199-AA-6	AGL CLO CLO 2.342% 04/20/28	D	03/23/2021	Call 100.0000		31,150,000	31,150,000	30,838,500	30,868,361	0	34,336	0	34,336	0	30,902,698	0	247,302	247,302	1,021	09/23/2025
00119T-AA-2	AGL CLO CLO 2.182% 07/20/30	D	06/10/2021	Call 100.0000		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	215,769	05/31/2024
00140A-AA-6	AIG CLO CLO 1.484% 10/25/32	D	10/27/2021	Call 100.0000		250,000	250,000	249,950	249,444	0	61	0	61	0	249,505	0	495	495	93,356	01/24/2022
00140W-AA-8	AIG CLO CLO 2.174% 05/22/29	C	06/08/2021	Call 100.0000		39,500,000	39,500,000	39,401,250	39,421,005	0	10,651	0	10,651	0	39,431,655	0	68,345	68,345	2,775,438	12/15/2021
00185A-AG-9	AON PLC CORP FOREIGN 4.600% 06/14/44	D	12/01/2021	Various		5,537,810	4,529,000	5,935,073	5,929,731	0	(33,615)	0	(33,615)	0	5,896,116	0	(358,306)	(358,306)	537,331	09/12/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00185A-AH-7	AON PLC CORP FOREIGN 4.750% 05/15/45	D	12/01/2021	Various		6,263,683	5,000,000	6,574,720	6,561,203	0	(31,782)	0	(31,782)	0	6,529,421	0	(265,738)	(265,738)	125,036	09/12/2024
006278-AT-2	Adams Mill CLO Ltd CLO	D	10/15/2021	Paydown		5,511,233	5,511,233	5,511,233	5,511,233	0	0	0	0	0	5,511,233	0	0	0	115,257	01/10/2023
00913R-AB-2	AIR LIQUIDE FINANCE SA CORP FOREIGN	D	09/27/2021	Maturity		4,000,000	4,000,000	3,978,520	3,996,658	0	3,342	0	3,342	0	4,000,000	0	0	0	89,863	01/10/2023
01609W-AP-7	ALIBABA GROUP HOLDING LTD CORP FOREIGN	D	11/28/2021	Various		5,000,000	5,000,000	4,935,934	4,982,211	0	17,789	0	17,789	0	5,000,000	0	0	0	27,013	06/21/2027
01749T-AE-0	ADAGIO CLO CLO 1.274% 01/15/30	D	05/05/2021	Call 100.0000		48,017,993	48,017,993	48,017,993	48,017,993	0	0	0	0	0	48,017,993	0	0	0	198,366	06/16/2023
01749T-AE-0	ADAGIO CLO CLO 1.274% 01/15/30	D	04/15/2021	Paydown		1,438,441	1,438,441	1,438,441	1,438,441	0	0	0	0	0	1,438,441	0	0	0	29,908	06/16/2023
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	12/23/2021	Call 101.5318		33,023,217	32,525,000	33,039,812	32,584,015	0	(37,521)	0	(37,521)	0	32,546,495	0	(21,495)	(21,495)	1,007,476	06/16/2023
03328Q-AN-1	ANCHORAGE CAPITAL CLO LTD CLO	D	03/24/2021	Mizuho Securities USA, Inc.		1,250,263	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	263	263	594,589	08/08/2025
033291-AA-3	ANCHORAGE CLO CLO 1.594% 04/15/32	D	03/22/2021	Call 100.0000		22,000,000	22,000,000	22,061,000	22,051,615	0	(2,488)	0	(2,488)	0	22,049,127	0	(49,127)	(49,127)	423,916	10/31/2028
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO	D	11/04/2021	Call 100.0000		33,616,724	33,616,724	33,559,575	33,594,731	0	2,361	0	2,361	0	33,597,093	0	19,631	19,631	449,910	06/16/2023
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO	D	10/28/2021	Paydown		13,977,356	13,977,356	13,953,594	13,968,212	0	9,144	0	9,144	0	13,977,356	0	0	0	228,900	06/16/2021
03330N-AA-2	ANCHORAGE CAPITAL CLO LTD CLO	D	07/22/2021	Call 100.0000		27,500,000	27,500,000	27,500,000	27,500,000	0	0	0	0	0	27,500,000	0	0	0	95,559	12/31/2021
03835J-BA-0	APRES STATIC CLO CLO 1.194% 10/15/28	D	10/15/2021	Paydown		27,416,689	27,416,689	27,416,689	27,416,689	0	0	0	0	0	27,416,689	0	0	0	192,179	12/31/2021
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO	D	04/15/2021	Call 100.0000		13,696,474	13,696,474	13,696,474	13,696,474	0	0	0	0	0	13,696,474	0	0	0	73,945	02/22/2022
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO	D	04/15/2021	Paydown		8,966,148	8,966,148	8,966,148	8,966,148	0	0	0	0	0	8,966,148	0	0	0	151,467	08/27/2029
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	D	12/01/2021	Various		840,034	712,000	728,403	726,579	0	(274)	0	(274)	0	726,305	0	113,729	113,729	237,492	05/15/2022
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO	D	11/17/2021	Paydown		3,212,787	3,212,787	3,212,787	3,212,787	0	0	0	0	0	3,212,787	0	0	0	452,246	04/20/2027
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	03/24/2021	Nomura Securities Intl		9,612,120	9,610,583	9,610,583	9,610,583	0	0	0	0	0	9,610,582	0	1,538	1,538	75,417	12/15/2021
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	04/16/2021	Call 100.0000		16,756,913	16,756,913	15,943,710	16,125,410	0	72,551	0	72,551	0	16,197,961	0	558,952	558,952	229,592	08/27/2021
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD CLO	D	06/04/2021	Call 100.0000		993,700	993,700	993,700	993,700	0	0	0	0	0	993,700	0	0	0	211,568	04/20/2028
04943A-AC-3	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	03/24/2021	Call 100.0000		20,750,000	20,750,000	20,750,000	20,750,000	0	0	0	0	0	20,750,000	0	0	0	407,766	07/20/2030
04965C-AJ-7	CSAM CLO 0.958% 04/22/27	D	10/22/2021	Paydown		2,928,958	2,928,958	2,922,324	2,923,124	0	5,835	0	5,835	0	2,928,958	0	0	0	4,138	10/25/2032
05363X-AN-7	Avery Point CLO Ltd CLO	D	07/19/2021	Paydown		6,458,155	6,458,155	6,458,155	6,458,155	0	0	0	0	0	6,458,155	0	0	0	628,673	05/22/2029
05364C-AW-2	Avery Point CLO Ltd CLO	D	01/14/2021	Call 100.0000		43,500,000	43,500,000	43,486,500	43,488,274	0	238	0	238	0	43,488,512	0	11,488	11,488	170,407	06/14/2044
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN	D	03/08/2021	Security Withdraw		3,421,030	3,000,000	3,025,350	3,023,824	0	39	0	39	0	3,023,863	0	397,167	397,167	195,806	05/15/2045
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	D	06/15/2021	JANE STREET EXECUTION SERVICES		2,384,280	2,000,000	2,614,680	2,605,314	0	(10,254)	0	(10,254)	0	2,595,061	0	(210,781)	(210,781)	43,659	07/15/2026
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN	D	12/01/2021	Barclays Capital Inc		8,589,230	6,500,000	7,234,110	7,193,848	0	(17,064)	0	(17,064)	0	7,176,784	0	1,412,446	1,412,446	70,000	09/27/2021
05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secur	D	09/01/2021	PLIC BV SA PCG		940,533	891,939	891,939	891,939	0	0	0	0	0	891,939	0	48,594	48,594	156,250	11/28/2021
055650-BU-1	BP CAPITAL MARKETS PLC CORP FOREIGN	D	01/22/2021	Call 102.5240		5,126,200	5,000,000	5,029,800	5,008,880	0	(644)	0	(644)	0	5,008,237	0	(8,237)	(8,237)	406,581	01/15/2030
05567L-T3-1	BNP PARIBAS CORP FOREIGN	D	01/15/2021	Maturity		6,121,000	6,121,000	6,804,899	6,126,548	0	(5,548)	0	(5,548)	0	6,121,000	0	0	0	10,101	01/15/2030
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	11/15/2021	Various		15,924,000	15,924,000	15,983,938	15,951,647	0	(27,647)	0	(27,647)	0	15,924,000	0	0	0	8,487	07/15/2030
05683E-AA-0	BAIN CLO CLO 1.974% 07/21/31	D	07/02/2021	Call 100.0000		28,500,000	28,500,000	28,500,000	28,500,000	0	0	0	0	0	28,500,000	0	0	0	181,717	04/15/2032
05875D-AA-0	BALLYROCK CLO CLO 1.452% 10/20/31	D	10/04/2021	Call 100.0000		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	428,572	07/28/2028
05875F-AQ-0	BALLYROCK LTD CLO 1.474% 10/15/28	D	01/08/2021	Call 100.0000		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	116,301	07/28/2028
05875J-AA-7	BALLYROCK CLO CLO 1.484% 07/15/32	D	06/09/2021	Call 100.0000		1,000,000	1,000,000	980,200	981,727	0	1,526	0	1,526	0	983,253	0	16,747	16,747	333,097	07/22/2032
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	09/10/2021	Various		23,909,034	23,439,000	23,439,000	23,439,000	0	0	0	0	0	22,691,166	0	0	0	217,656	10/15/2028
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	11/15/2021	Various		13,672,750	13,672,750	13,672,750	13,672,750	0	0	0	0	0	13,672,750	0	0	0	189,660	04/15/2028
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN	D	12/01/2021	Barclays Capital Inc		16,606,089	12,855,000	16,044,852	16,001,899	0	(70,001)	0	(70,001)	0	15,931,898	0	674,191	674,191	101,821	04/15/2028
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN	D	03/08/2021	Market Axess		5,069,400	5,000,000	4,995,900	4,997,152	0	386	0	386	0	4,997,538	0	71,862	71,862	29,501	09/18/2042
06760P-AC-5	BABSON CLO 1.082% 07/20/29	D	10/20/2021	Paydown		21,372,136	21,372,136	21,372,136	21,372,136	0	0	0	0	0	21,372,136	0	0	0	20,072	11/17/2027
07131X-AV-6	BATTALION CLO LTD CLO 1.162% 07/17/28	D	10/22/2021	Call 100.0000		6,049,855	6,049,855	6,043,805	6,035,104	0	3,122	0	3,122	0	6,038,226	0	11,629	11,629	63,928	07/16/2029
07131X-AV-6	BATTALION CLO LTD CLO 1.162% 07/17/28	D	10/18/2021	Paydown		16,986,645	16,986,645	16,969,658	16,945,228	0	41,417	0	41,417	0	16,986,645	0	0	0	125,964	07/16/2029
07132J-AL-8	BATTALION CLO LTD CLO 1.374% 01/24/29	D	02/17/2021	Call 100.0000		37,250,000	37,250,000	37,250,000	37,250,000	0	0	0	0	0	37,250,000	0	0	0	8,201	11/27/2031
08179H-AA-8	BENEFIT STREET PARTNERS CLO LT CLO	D	10/04/2021	Call 100.0000		16,625,000	16,625,000	16,625,000	16,625,000	0	0	0	0	0	16,625,000	0	0	0	83,785	01/16/2030
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO	D	02/17/2021	Call 100.0000		26,985,632	26,985,632	26,978,635	26,981,897	0	215	0	215	0	26,982,112	0	3,520	3,520	16,502	04/22/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO	D	04/08/2021	Call 100.0000		16,829,105	16,829,105	16,829,105	16,829,105	0	0	0	0	0	16,829,105	0	0	0	36,782	07/17/2026
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO	D	01/19/2021	Paydown		5,830,409	5,830,409	5,830,409	5,830,409	0	0	0	0	0	5,830,409	0	0	0	0	01/15/2028
08186R-AA-7	BENEFIT STR PARTNERS CLO CLO	D	08/25/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	67,379	04/01/2045
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure	D	10/07/2021	Various		3,553,662	3,553,662	3,553,662	3,553,662	0	0	0	0	0	3,553,662	0	0	0	66,917	02/24/2042
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO	D	02/10/2021	Various		3,749,790	3,749,790	3,749,950	3,749,842	0	7	0	7	0	3,749,850	0	(60)	(60)	381,875	09/30/2043
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO	D	01/13/2021	Paydown		4,902,370	4,902,370	4,902,580	4,902,439	0	(69)	0	(69)	0	4,902,370	0	0	0	28,096	01/07/2030
09628W-AL-6	BLUEMOUNTAIN CLO CLO 1.470% 08/20/32	D	09/01/2021	Call 100.0000		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	153,025	01/15/2021
09659W-2M-5	BNP PARIBAS SA CORP FRGN FLOATER	D	10/14/2021	BPN Paribas Securities		19,876,240	20,035,000	20,099,850	20,099,072	0	(6,801)	0	(6,801)	0	20,092,272	0	(216,032)	(216,032)	447,863	11/15/2021
102137-A*-7	Vistry Group Plc Senior Unsecured Note	B	09/01/2021	Various		51,457,544	46,811,850	41,884,913	46,495,519	0	0	0	0	(4,610,606)	47,378,921	4,926,937	4,078,623	9,005,560	481	12/15/2047
10302V-BA-2	BOWPK_14-1A CLO 1.344% 11/23/25	D	02/19/2021	Various		1,919,131	1,919,131	1,917,980	1,918,783	0	126	0	126	0	1,918,909	0	222	222	298,329	07/21/2031
11124T-AA-2	Broad River BSL Funding CLO Lt CLO	D	05/17/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	290,377	10/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
114521-AL-1	BROOKSIDE MILL CLO LTD CLO	D	10/18/2021	Paydown		32,378,608	32,378,608	32,373,719	32,364,294	0	14,315	0	14,315	0	32,378,608	0	0	0	0	10/15/2028
12482X-AA-7	CBAM CLO CLO 1.492% 10/20/32	D	10/25/2021	Call 100.0000		30,000,000	30,000,000	29,397,000	29,449,505	0	79,933	0	79,933	0	29,529,438	0	470,562	470,562	8,084	07/15/2032
12551A-AL-9	CIFC CLO CLO 1.140% 04/23/29	D	10/21/2021	Paydown		1,276,620	1,276,620	1,276,620	1,276,620	0	0	0	0	0	1,276,620	0	0	0	1,092,145	08/15/2024
12551J-AC-0	CIFC_CLO CLO 1.374% 10/24/30	D	05/27/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	293,268	08/15/2024
13876C-AL-1	CANYON CAP CLO CLO 1.374% 04/15/29	D	05/06/2021	Call 100.0000		54,500,000	54,500,000	54,500,000	54,500,000	0	0	0	0	0	54,500,000	0	0	0	889,084	01/10/2047
13876L-AA-5	CANYON CLO CLO 2.044% 07/15/28	D	04/29/2021	Various		42,148,650	42,148,650	41,727,164	41,841,162	0	2,630	0	2,630	0	41,843,792	0	304,858	304,858	27,861	05/12/2022
13876L-AA-5	CANYON CLO CLO 2.044% 07/15/28	D	04/15/2021	Paydown		8,170,728	8,170,728	8,089,020	8,111,119	0	59,608	0	59,608	0	8,170,728	0	0	0	247,253	07/20/2029
14311U-AJ-7	CARLYLE CLO CLO 1.152% 10/20/29	D	06/15/2021	Call 100.0000		19,882,522	19,882,522	19,882,522	19,882,522	0	0	0	0	0	19,882,522	0	0	0	76,093	07/17/2028
14314B-AJ-6	CARLYLE CLO CLO 1.362% 04/20/31	D	07/06/2021	Call 100.0000		994,259	994,259	990,779	991,376	0	369	0	369	0	991,745	0	2,514	2,514	131,780	07/17/2028
14315J-AL-3	CARLYLE CLO CLO 1.352% 07/20/31	D	03/26/2021	Call 100.0000		22,500,000	22,500,000	22,373,050	22,430,247	0	3,742	0	3,742	0	22,433,989	0	66,011	66,011	204,744	01/24/2029
14365B-AF-9	CARNIVAL CORP DEBENTURES	D	06/02/2021	SUMRIDGE PARTNERS LLC		1,609,350	1,500,000	1,675,680	1,539,131	0	(5,641)	0	(5,641)	0	1,533,490	0	75,860	75,860	185,404	10/15/2030
14889D-AJ-7	CATAMARAN CLO LTD CLO 1.228% 04/22/30	D	03/24/2021	Credit Suisse First Boston Cor		2,785,849	2,785,710	2,785,710	2,785,710	0	0	0	0	0	2,785,710	0	139	139	160,668	07/15/2029
14889D-AJ-7	CATAMARAN CLO LTD CLO 1.228% 04/22/30	D	06/23/2021	Various		81,830,230	81,830,230	81,830,230	81,830,230	0	0	0	0	0	81,830,230	0	0	0	79,966	07/18/2027
14889E-AL-0	CATAMARAN CLO CLO 0.985% 01/27/28	D	12/02/2021	Call 100.0000		1,343,439	1,343,439	1,341,558	1,342,730	0	317	0	317	0	1,343,046	0	393	393	14,866	07/18/2027
14889E-AL-0	CATAMARAN CLO CLO 0.985% 01/27/28	D	10/27/2021	Paydown		4,267,061	4,267,061	4,261,087	4,264,808	0	2,253	0	2,253	0	4,267,061	0	0	0	42,090	07/15/2031
14889H-AJ-8	CATAMARAN CLO LTD CLO 1.522% 10/18/26	D	04/19/2021	Paydown		6,215,989	6,215,989	6,215,989	6,215,989	0	0	0	0	0	6,215,989	0	0	0	91,078	04/07/2027
14918J-AN-0	CATHEDRAL LAKE LTD CLO	D	09/17/2021	Call 100.0000		115,000,000	115,000,000	115,000,000	115,000,000	0	0	0	0	0	115,000,000	0	0	0	19,427	04/13/2027
14918K-AJ-6	CARLSON CLO CLO 1.382% 10/20/28	D	04/07/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	19,471	04/13/2027
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK	D	12/22/2021	Various		28,880	28,880	29,087	29,070	0	(190)	0	(190)	0	28,880	0	0	0	273,519	08/20/2032
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un	D	04/01/2021	PALAC FLEX		7,725,281	6,910,000	6,910,000	6,910,000	0	0	0	0	0	6,910,000	0	815,281	815,281	396,838	09/30/2028
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un	D	04/01/2021	PALAC FLEX		5,354,669	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	554,669	554,669	6,533	11/23/2025
21684L-A5-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	D	10/21/2021	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	204,622	04/20/2029
22532X-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICAT	D	09/13/2021	Maturity		25,000,000	25,000,000	24,975,503	24,948,660	0	51,340	0	51,340	0	25,000,000	0	0	0	207,359	01/17/2028
22532X-PF-9	CREDIT AGRICOLE CORPORATE AND CERTIFICAT	D	08/20/2021	Maturity		46,500,000	46,500,000	46,500,000	46,500,000	0	0	0	0	0	46,500,000	0	0	0	509,065	10/20/2032
22532X-PN-2	CREDIT AGRICOLE CORPORATE AND CERTIFICAT	D	02/23/2021	WELLS FARGO SEC LLC		50,036,351	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	36,351	36,351	15,353	04/23/2029
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	03/08/2021	CREDIT AGRICOLE SECURITIES USA		3,230,550	3,000,000	3,210,690	3,174,405	0	(8,612)	0	(8,612)	0	3,165,793	0	64,757	64,757	9,472	10/24/2030
225401-AM-0	CREDIT SUISSE AG CORP FRGN FLOATER	D	03/16/2021	Credit Suisse First Boston Cor		6,350,074	6,080,000	6,080,000	6,080,000	0	0	0	0	0	6,080,000	0	270,074	270,074	455,853	04/15/2029
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	03/17/2021	Morgan Stanley & Co, Inc		4,632,670	4,250,000	4,726,850	4,679,185	0	(24,816)	0	(24,816)	0	4,654,369	0	(21,699)	(21,699)	556,118	07/15/2028
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	10/12/2021	LOTUSIL		8,667,014	8,050,000	8,115,017	8,078,964	0	(5,774)	0	(5,774)	0	8,073,191	0	593,823	593,823	77,257	07/15/2028
22546Q-AR-8	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	10/29/2021	Maturity		14,462,000	14,462,000	14,437,415	14,458,121	0	3,879	0	3,879	0	14,462,000	0	0	0	172,804	10/20/2029
22549L-F5-9	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	03/01/2021	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	7,294	04/20/2031
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G	D	03/08/2021	Security Withdraw		4,500,199	3,000,000	3,952,590	3,552,370	0	(8,454)	0	(8,454)	0	3,543,916	0	956,283	956,283	82,707	07/20/2031
25243Y-BB-4	DIAGEO CAPITAL PLC CORP FOREIGN	D	03/16/2021	JANE STREET EXECUTION SERVICES		5,467,176	5,400,000	5,351,184	5,356,542	0	974	0	974	0	5,357,516	0	109,660	109,660	72,900	10/01/2023
256911-A*-9	Dollar Diversified Payment Rig Senior Se	D	12/15/2021	Redemption 100.0000		9,575,000	9,575,000	9,575,000	9,575,000	0	0	0	0	0	9,575,000	0	0	0	17,733	04/22/2030
25820N-AA-2	DORCHESTER PK CLO LTD CLO	D	10/14/2021	Call 100.0000		35,961,137	35,961,137	35,961,137	35,961,137	0	0	0	0	0	35,961,137	0	0	0	611,870	04/22/2030
25820N-AA-2	DORCHESTER PK CLO LTD CLO	D	07/20/2021	Paydown		38,470,698	38,470,698	38,470,698	38,470,698	0	0	0	0	0	38,470,698	0	0	0	15,417	01/27/2028
27830B-BA-1	EATON VANCE CLO 1.284% 01/15/28	D	01/21/2021	Call 100.0000		41,000,000	41,000,000	41,000,000	41,000,000	0	0	0	0	0	41,000,000	0	0	0	29,202	01/27/2028
28623D-AA-7	Elevation CLO Ltd CLO 1.112% 04/18/27	D	03/01/2021	Call 100.0000		2,897,647	2,897,647	2,897,647	2,897,647	0	0	0	0	0	2,897,647	0	0	0	41,902	10/18/2026
28623D-AA-7	Elevation CLO Ltd CLO 1.112% 04/18/27	D	01/19/2021	Paydown		7,368,530	7,368,530	7,368,530	7,368,530	0	0	0	0	0	7,368,530	0	0	0	1,556,610	10/15/2029
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	04/15/2021	Paydown		528,601	528,601	528,601	528,601	0	0	0	0	0	528,601	0	0	0	345,262	10/20/2028
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	11/15/2021	Paydown		3,425,307	3,425,307	3,425,307	3,425,307	0	0	0	0	0	3,425,307	0	0	0	1,120	06/22/2047
28853R-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	05/19/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	117,902	12/16/2026
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	10/06/2021	Tender (Corp Action)		4,334,000	4,000,000	4,488,620	4,471,662	0	(53,705)	0	(53,705)	0	4,297,957	0	(83,957)	(83,957)	81,200	12/16/2026
338422-AQ-1	FLAGSHIP CLO 0.972% 01/16/26	D	04/16/2021	Paydown		6,655,226	6,655,226	6,644,020	6,651,278	0	3,948	0	3,948	0	6,655,226	0	0	0	180,933	10/21/2021
33883E-AL-6	FLATIRON CLO LTD CLO 1.014% 04/15/27	D	06/18/2021	Call 100.0000		3,365,701	3,365,701	3,358,049	3,362,249	0	1,039	0	1,039	0	3,363,288	0	2,413	2,413	124,012	09/13/2021
33883E-AL-6	FLATIRON CLO LTD CLO 1.014% 04/15/27	D	04/15/2021	Paydown		4,628,265	4,628,265	4,617,743	4,623,518	0	4,748	0	4,748	0	4,628,265	0	0	0	136,636	08/20/2021
35177P-AL-1	FRANCE TELECOM SA NOTES	D	03/08/2021	Security Withdraw		4,697,792	3,000,000	4,076,250	3,678,912	0	(8,775)	0	(8,775)	0	3,670,138	0	1,027,654	1,027,654	74,974	07/08/2021
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN	D	07/31/2021	Various		411,600	411,600	420,508	415,745	0	(4,145)	0	(4,145)	0	411,600	0	0	0	42,250	10/04/2024
36321H-AA-6	GALAXY XXIX CLO LTD CLO	D	08/10/2021	Call 100.0000		32,418,322	32,418,322	32,400,040	32,405,931	0	2,569	0	2,569	0	32,408,500	0	9,822	9,822	81,893	09/11/2025
36321H-AA-6	GALAXY XXIX CLO LTD CLO	D	05/17/2021	Paydown		11,960,192	11,960,192	11,953,447	11,955,621	0	4,572	0	4,572	0	11,960,192	0	0	0	81,311	09/09/2024
377373-AH-8	GlaxoSmithKline Capital PLC CORP FOREIGN	D	06/21/2021	Various		16,990,281	15,487,000	18,124,655	18,002,699	0	(73,776)	0	(73,776)	0	17,928,924	0	(938,643)	(938,643)	318,562	09/09/2024
398079-AL-7	GREYWOLF CLO CLO 1.354% 10/15/29	D	03/12/2021	Call 100.0000		50,000,000	50,000,000	49,750,000	49,781,012	0	17,284	0	17,284	0	49,798,296	0	201,704	201,704	433,860	10/29/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40436T-AL-0	Highbridge Loan Management Ltd CLO	D	06/10/2021	Call 100.0000		29,780,804	29,780,804	29,780,804	29,780,804	0	0	0	0	0	29,780,804	0	0	0	34,500	03/01/2021
40437W-AC-2	HPS Loan Management CLO	D	03/01/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	60,521	06/15/2030
43761A-A*-7	HomeServe plc Sr. Unsecured Note	B	09/01/2021	PLIC BVSA FOREX PCG		10,227,516	10,064,198	11,113,946	9,996,189	0	0	0	0	1,117,757	10,064,197	(1,049,748)	163,319	(886,429)	51,300	10/24/2029
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN	D	10/12/2021	LOTUSIL		732,541	725,000	780,252	733,345	0	(6,337)	0	(6,337)	0	727,007	0	5,534	5,534	309,991	06/15/2026
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	D	03/08/2021	Security Withdraw		1,850,427	1,230,000	1,721,127	1,599,424	0	(4,037)	0	(4,037)	0	1,595,387	0	255,040	255,040	391,604	04/20/2028
449255-AC-2	ICG US CLO LTD CLO 1.404% 10/23/29	D	02/16/2021	Call 100.0000		54,250,000	54,250,000	54,091,750	54,098,112	0	6,378	0	6,378	0	54,104,490	0	145,510	145,510	205,843	04/20/2028
44931A-AJ-8	ICG US CLO LTD CLO 1.264% 10/19/28	D	10/19/2021	Paydown		14,380,691	14,380,691	14,368,314	14,371,595	0	9,096	0	9,096	0	14,380,691	0	0	0	187,855	01/15/2028
44932V-AA-0	ICG CLO CLO 1.505% 10/26/32	D	10/21/2021	Call 100.0000		15,250,000	15,250,000	15,250,000	15,250,000	0	0	0	0	0	15,250,000	0	0	0	12,948	04/18/2027
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No	D	02/02/2021	Call 100.0000		4,242,998	3,985,714	3,985,714	3,985,714	0	0	0	0	0	3,985,714	0	0	0	22,743	04/18/2027
449786-AP-7	ING BANK NV CORP FOREIGN	D	06/09/2021	Maturity		5,995,000	5,995,000	6,591,961	6,047,574	0	(52,574)	0	(52,574)	0	5,995,000	0	0	0	2,639	10/15/2029
449786-BJ-0	ING BANK NV CORP FOREIGN	D	08/15/2021	Maturity		1,314,000	1,314,000	1,271,597	1,303,355	0	10,645	0	10,645	0	1,314,000	0	0	0	52,107	02/15/2029
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	D	07/01/2021	Various		1,653,391	1,653,391	1,653,391	1,653,391	0	0	0	0	0	1,653,391	0	0	0	21,078	04/15/2029
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur	D	10/15/2021	Various		1,356,776	1,356,776	1,356,776	1,356,776	0	0	0	0	0	1,356,776	0	0	0	29,146	01/16/2026
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	D	10/15/2021	Redemption 100.0000		2,571,427	2,571,427	2,571,427	2,571,427	0	0	0	0	0	2,571,427	0	0	0	25,636	04/15/2027
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	10/15/2021	Various		7,532,862	7,532,862	7,557,288	7,547,679	0	(14,817)	0	(14,817)	0	7,532,862	0	0	0	21,449	04/15/2027
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	09/01/2021	Various		22,495,022	21,102,237	21,102,237	21,102,237	0	0	0	0	0	21,102,237	0	1,392,785	1,392,785	140,250	03/01/2031
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur	D	04/01/2021	PALAC FLEX		10,243,386	9,325,000	9,325,000	9,325,000	0	0	0	0	0	9,325,000	0	918,386	918,386	19,074	07/31/2029
45662N-A*-4	Infineon Technologies AG Senior Unsecure	D	09/01/2021	Various		9,925,323	9,308,282	9,308,282	9,308,282	0	0	0	0	0	9,308,282	0	617,041	617,041	235,888	11/15/2026
45662N-A@-2	Infineon Technologies AG Senior Unsecure	D	09/01/2021	DC PCG NonTrust GOLD CREDIT AGRICOLE		10,116,039	9,204,908	9,204,908	9,204,908	0	0	0	0	0	9,204,908	0	911,131	911,131	47,909	11/15/2026
45685N-AA-4	ING GROEP NV CORP FOREIGN	D	07/15/2021	SECURITIES USA		1,314,232	1,150,000	1,279,605	1,255,244	0	(10,882)	0	(10,882)	0	1,244,362	0	69,870	69,870	174,909	06/01/2029
459410-AB-5	International Diversified Co Senior Secu	C	11/20/2021	Various		3,675,871	3,675,871	3,697,415	3,688,973	0	(13,102)	0	(13,102)	0	3,675,871	0	0	0	187,435	10/15/2029
459410-AB-5	International Diversified Co Senior Secu	C	09/01/2021	PLIC BV SA PCG		577,397	565,643	565,643	565,643	0	0	0	0	0	565,643	0	11,754	11,754	273,059	01/20/2028
461127-D@-8	Intertek Finance plc Senior Note	D	07/02/2021	Maturity		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	17,582	07/25/2030
46647Y-AL-1	JMP_CLO CLO 1.402% 07/17/29	D	10/18/2021	Paydown		1,374,204	1,374,204	1,374,204	1,374,204	0	0	0	0	0	1,374,204	0	0	0	311,896	10/07/2022
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	10/07/2021	Various		4,006,873	4,006,873	4,006,967	4,006,894	0	(21)	0	(21)	0	4,006,873	0	0	0	41,821	01/13/2022
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	04/01/2021	PALAC FLEX		163,805	160,710	161,303	160,840	0	(21)	0	(21)	0	160,818	0	2,987	2,987	26,472	11/24/2033
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec	D	10/05/2021	Redemption 100.0000		7,739,620	7,739,620	7,739,620	7,739,620	0	0	0	0	0	7,739,620	0	0	0	262,851	10/23/2029
479142-D*-9	Johnson Matthey Senior Note	B	09/01/2021	Various		9,679,639	9,162,791	10,438,757	9,100,873	0	0	0	0	1,337,884	9,162,791	(1,275,966)	516,848	(759,118)	141,803	10/19/2028
479142-D@-7	Johnson Matthey Senior Unsecured Note	B	09/01/2021	Various		36,223,777	35,234,308	34,026,948	36,520,765	0	0	0	0	(2,493,817)	35,234,307	1,207,360	989,470	2,196,830	188,042	10/26/2032
48250E-AA-3	KKR CLO CLO 1.622% 10/17/31	D	10/18/2021	Call 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	149,875	06/09/2021
48251J-AC-7	KKR FINANCIAL CLO LTD KKR_18 CLO	D	10/06/2021	Call 100.0000		4,000,000	4,000,000	3,794,000	3,832,555	0	38,456	0	38,456	0	3,871,010	0	128,990	128,990	26,937	08/15/2021
48273L-AB-8	KVK CLO LTD CLO 1.090% 05/20/29	D	11/22/2021	Paydown		61,103,809	61,103,809	61,011,723	61,060,326	0	43,483	0	43,483	0	61,103,809	0	0	0	74,635	01/01/2043
48274W-AK-3	KVK CLO LTD CLO 1.194% 01/15/29	D	09/24/2021	Call 100.0000		121,645,118	121,645,118	121,645,118	121,645,118	0	0	0	0	0	121,645,118	0	0	0	51,258	10/15/2021
48274W-AK-3	KVK CLO LTD CLO 1.194% 01/15/29	D	07/15/2021	Paydown		58,354,882	58,354,882	58,354,882	58,354,882	0	0	0	0	0	58,354,882	0	0	0	80,357	07/15/2023
493859-B#-8	Kier Group plc Senior Note	B	11/22/2021	Maturity		16,255,116	16,255,116	19,289,000	16,582,038	0	0	0	0	2,706,962	16,255,116	(3,033,884)	0	(3,033,884)	228,931	04/15/2026
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO	D	11/29/2021	Call 100.0000		38,539,260	38,539,260	38,539,260	38,539,260	0	0	0	0	0	38,539,260	0	0	0	969,683	04/15/2026
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO	D	10/19/2021	Paydown		2,460,740	2,460,740	2,460,740	2,460,740	0	0	0	0	0	2,460,740	0	0	0	242,512	01/15/2029
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO	D	10/20/2021	Paydown		47,734,493	47,734,493	47,734,493	47,734,493	0	0	0	0	0	47,734,493	0	0	0	332,109	04/05/2024
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG	D	06/29/2021	Call 107.0743		3,910,352	3,652,000	3,664,782	3,655,707	0	(710)	0	(710)	0	3,654,997	0	(2,997)	(2,997)	341,758	04/07/2026
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	D	10/05/2021	Various		681,988	681,988	691,023	689,028	0	(7,040)	0	(7,040)	0	681,988	0	0	0	55,108	01/06/2026
532619-AL-7	LIMEROCK CLO CLO 1.332% 10/20/26	D	03/04/2021	Call 100.0000		5,192,229	5,192,229	5,189,790	5,191,113	0	(8,988)	0	(8,988)	0	5,182,124	0	10,105	10,105	100,347	11/20/2022
532619-AL-7	LIMEROCK CLO CLO 1.332% 10/20/26	D	01/20/2021	Paydown		2,091,691	2,091,691	2,090,708	2,091,241	0	450	0	450	0	2,091,691	0	0	0	19,647	11/20/2022
55818P-AL-4	MADISON PK FDG XII LTD CLO	D	01/20/2021	Paydown		1,442,841	1,442,841	1,442,697	1,442,824	0	17	0	17	0	1,442,841	0	0	0	252,750	07/02/2021
55819Q-AY-3	Madison Park Funding Ltd CLO	D	10/22/2021	Paydown		4,666,025	4,666,025	4,666,025	4,666,025	0	0	0	0	0	4,666,025	0	0	0	20,442	07/17/2029
55821T-AA-5	Madison Park Funding Ltd CLO	D	10/15/2021	Paydown		230,650	230,650	228,030	229,047	0	1,604	0	1,604	0	230,650	0	0	0	147,633	07/08/2022
55953R-AL-5	BLACKROCK CLO CLO 0.922% 01/18/28	D	10/18/2021	Paydown		2,046,803	2,046,803	2,046,803	2,046,803	0	0	0	0	0	2,046,803	0	0	0	4,563	07/08/2022
56165E-AA-0	SILVERMINE CLO 1.364% 10/15/28	D	10/25/2021	Call 100.0000		46,804,461	46,804,461	46,657,832	46,702,699	0	17,084	0	17,084	0	46,719,783	0	84,678	84,678	273,996	01/08/2027
56165E-AA-0	SILVERMINE CLO 1.364% 10/15/28	D	10/15/2021	Paydown		10,045,539	10,045,539	10,014,068	10,023,698	0	21,841	0	21,841	0	10,045,539	0	0	0	344,589	08/16/2024
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	D	09/20/2021	Call 104.2792		18,857,844	18,084,000	18,752,820	18,284,267	0	(81,575)	0	(81,575)	0	18,202,692	0	(118,692)	(118,692)	346,372	12/19/2025
59801M-AA-6	MIDOCEAN CREDIT CLO I MID CLO	D	03/26/2021	Call 100.0000		19,000,000	19,000,000	18,467,500	18,540,931	0	28,980	0	28,980	0	18,569,911	0	430,089	430,089	8,626	10/17/2031
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO	D	07/15/2021	Paydown		45,134,750	45,134,750	45,134,750	45,134,750	0	0	0	0	0	45,134,750	0	0	0	44,902	07/18/2030
59801T-AL-7	MIDOCEAN CLO CLO 1.244% 07/19/28	D	10/19/2021	Paydown		1,153,666	1,153,666	1,101,751	1,116,601	0	37,065	0	37,065	0	1,153,666	0	0	0	402,340	05/20/2029
59802Q-AS-7	MIDOCEAN CR CLO I CLO 0.944% 01/15/24	D	04/15/2021	Paydown		22,091,033	22,091,033	22,089,354	22,090,662	0	371	0	371	0	22,091,033	0	0	0	784,286	01/15/2029
59802U-AU-3	MIDOCEAN CREDIT CLO I MID CLO	D	01/21/2021	Paydown		22,551	22,551	22,203	22,225	0	326	0	326	0	22,551	0	0	0	251,920	01/15/2029
606822-AG-9	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	09/13/2021	Maturity		1,000,000	1,000,000	1,000,140	1,000,042	0	(42)	0	(42)	0	1,000,000	0	0	0	697,008	11/22/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	11/02/2021	Morgan Stanley & Co, Inc		8,992,559	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(7,441)	(7,441)	608,018	07/19/2027
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDING CORP FORE	D	09/27/2021	Call 100.0000		3,700,000	3,700,000	3,758,715	3,743,931	0	(43,767)	0	(43,767)	0	3,700,165	0	(165)	(165)	33,208	07/19/2027
62431U-AR-3	Mountain View CLO Ltd CLO	D	06/21/2021	Call 100.0000		1,870,814	1,870,814	1,870,814	1,870,814	0	0	0	0	0	1,870,814	0	0	0	285,626	04/20/2028
62432L-AA-9	SEIX INVESTMENT ADVISORS CLO	D	07/30/2021	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	25,225	07/05/2034
636012-A*-7	National Express Group Plc Senior Note	B	08/16/2021	Various		37,137,024	37,137,024	38,874,401	38,545,197	0	0	0	0	329,204	37,137,024	(1,737,377)	0	(1,737,377)	28,133	10/20/2026
64131T-AC-8	NEUBERGER BERMAN CLO LTD CLO	D	03/03/2021	Call 100.0000		12,159,153	12,159,153	12,159,153	12,159,153	0	0	0	0	0	12,159,153	0	0	0	7,582	10/20/2026
64131T-AC-8	NEUBERGER BERMAN CLO LTD CLO	D	01/15/2021	Paydown		819,197	819,197	819,197	819,197	0	0	0	0	0	819,197	0	0	0	5,451	07/20/2026
65557C-AD-5	NORDEA BANK AB CORP FOREIGN	D	01/14/2021	Maturity		10,000,000	10,000,000	9,952,300	9,999,378	0	622	0	622	0	10,000,000	0	0	0	39,549	01/22/2028
65558T-R2-3	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA	D	10/20/2021	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	1,935	04/15/2029
65558T-YS-8	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA	D	02/17/2021	RBC Capital Markets		25,009,126	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	9,126	9,126	11,549	01/18/2028
667137-A*-4	Northumbrian Water Group Ltd Senior Note	B	04/14/2021	Various		26,980,142	26,980,142	25,159,502	27,108,470	0	(311,913)	0	(311,913)	(2,507,675)	26,980,142	2,691,259	0	2,691,259	699,555	10/15/2028
67091Y-AJ-3	OCP CLO 0.924% 07/15/27	D	10/15/2021	Paydown		7,634,023	7,634,023	7,634,023	7,634,023	0	0	0	0	0	7,634,023	0	0	0	124,589	10/15/2028
67097L-AA-4	OCP CLO CLO 1.384% 07/15/30	D	08/20/2021	Call 100.0000		29,000,000	29,000,000	28,947,800	28,902,180	0	11,676	0	11,676	0	28,913,856	0	86,144	86,144	98,391	02/20/2031
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	03/24/2021	Nomura Securities Intl		7,358,756	7,358,756	7,358,756	7,358,756	0	0	0	0	0	7,358,756	0	0	0	208,428	04/15/2027
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	01/22/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	10,950	07/19/2028
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	07/19/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	78,660	01/15/2024
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	03/24/2021	Nomura Securities Intl		989,187	989,187	989,187	989,187	0	0	0	0	0	989,187	0	0	0	77	04/21/2031
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	11/01/2021	Paydown		108,958,337	108,958,337	108,958,337	108,958,337	0	0	0	0	0	108,958,337	0	0	0	21,900	09/13/2021
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	11/02/2021	Various		39,017,921	39,017,921	38,992,838	39,007,507	0	3,796	0	3,796	0	39,011,304	0	6,617	6,617	163,368	07/17/2025
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	07/30/2021	Paydown		58,520,940	58,520,940	58,483,320	58,505,322	0	15,619	0	15,619	0	58,520,940	0	0	0	67,833	10/28/2021
67113D-AC-8	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	09/10/2021	Call 100.0000		27,500,000	27,500,000	27,500,000	27,500,000	0	0	0	0	0	27,500,000	0	0	0	20,292	10/12/2030
67514U-AA-9	Ocean Trails CLO CLO 2.074% 07/15/29	D	07/09/2021	Call 100.0000		69,750,000	69,750,000	69,750,000	69,750,000	0	0	0	0	0	69,750,000	0	0	0	42,302	01/16/2031
67515U-AQ-3	Ocean Trails CLO CLO 1.274% 07/15/28	D	03/19/2021	Call 100.0000		19,690,320	19,690,320	19,690,320	19,690,320	0	0	0	0	0	19,690,320	0	0	0	1,713,421	08/16/2021
67515U-AQ-3	Ocean Trails CLO CLO 1.274% 07/15/28	D	01/15/2021	Paydown		5,180,906	5,180,906	5,180,906	5,180,906	0	0	0	0	0	5,180,906	0	0	0	61,048	01/15/2028
67515W-AA-4	OCEAN TRAILS CLO CLO 1.522% 04/17/30	D	03/03/2021	Call 100.0000		3,750,000	3,750,000	3,735,625	3,736,766	0	717	0	717	0	3,737,483	0	12,517	12,517	2,275	01/15/2028
67577L-AA-3	OCTAGON CLO 1.432% 07/20/32	D	08/27/2021	Call 100.0000		52,250,000	52,250,000	52,250,000	52,250,000	0	0	0	0	0	52,250,000	0	0	0	243,750	01/14/2021
68620Y-AA-0	Origin Energy Finance Ltd CORP FOREIGN	D	10/14/2021	Maturity		25,000,000	25,000,000	24,923,750	24,990,143	0	9,857	0	9,857	0	25,000,000	0	0	0	122,490	10/20/2021
69356A-AA-0	PPM CLO CLO 1.542% 10/18/31	D	09/29/2021	Call 100.0000		15,000,000	15,000,000	14,990,250	14,991,563	0	(2,710)	0	(2,710)	0	14,988,853	0	11,147	11,147	18,671	05/21/2021
69689A-BC-3	PALLMER SQUARE CLO CLO	D	05/24/2021	Call 100.0000		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	785,122	04/14/2021
69689L-AA-4	PALLMER SQUARE CLO 1.010% 08/20/27	D	11/22/2021	Paydown		1,865,458	1,865,458	1,841,207	1,846,821	0	18,637	0	18,637	0	1,865,458	0	0	0	45,841	07/15/2027
69689P-AA-5	PALMER SQUARE CLO CLO 1.102% 04/20/27	D	10/20/2021	Paydown		5,819,780	5,819,780	5,765,219	5,770,133	0	49,647	0	49,647	0	5,819,780	0	0	0	393,724	07/15/2030
69700G-AA-0	PALMER SQUARE CLO CLO 1.496% 11/14/32	D	11/16/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	46,526	10/22/2030
69701E-AA-4	PALMER SQUARE CLO CLO 0.960% 02/20/28	D	11/22/2021	Paydown		9,910,160	9,910,160	9,910,160	9,910,160	0	0	0	0	0	9,910,160	0	0	0	0	10/22/2030
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVI CLO	D	03/19/2021	Call 100.0000		24,250,000	24,250,000	23,963,125	24,007,296	0	11,753	0	11,753	0	24,019,048	0	230,952	230,952	0	04/17/2031
70018A-AA-8	PARK AVE INSTL ADVISERS CLO CLO	D	09/22/2021	Call 100.0000		7,000,000	7,000,000	6,870,500	6,880,744	0	15,884	0	15,884	0	6,896,628	0	103,372	103,372	5,901	10/30/2030
708326-A*-4	Pennon Group plc Senior Note	B	03/11/2021	Various		18,219,998	17,462,340	20,032,501	17,087,942	0	0	0	0	2,944,559	17,462,340	(2,570,160)	0	(2,570,160)	807,509	04/30/2027
708326-A@-2	Pennon Group plc Senior Note	B	03/11/2021	Various		49,869,106	42,378,429	50,700,000	41,469,821	0	0	0	0	9,230,179	42,378,428	(8,321,571)	0	(8,321,571)	502,368	07/30/2027
72132W-AA-7	PARTNERS GROUP CLO 1.494% 07/15/32	D	07/09/2021	Call 100.0000		56,000,000	56,000,000	55,426,500	55,479,708	0	53,444	0	53,444	0	55,533,152	0	466,848	466,848	375,158	07/30/2027
75885W-AS-0	Regatta II Funding LP CLO	D	03/09/2021	Call 100.0000		56,900,000	56,900,000	56,876,000	56,881,405	0	1,893	0	1,893	0	56,883,298	0	16,702	16,702	400,075	07/20/2032
76761R-AN-9	Riserva CLO, Ltd CLO 1.262% 10/18/28	D	03/01/2021	Call 100.0000		42,750,000	42,750,000	42,750,000	42,750,000	0	0	0	0	0	42,750,000	0	0	0	1,222,190	07/15/2029
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE	D	11/16/2021	JP Morgan Securities, Inc		1,170,550	1,142,000	1,150,565	1,143,988	0	(879)	0	(879)	0	1,143,110	0	27,440	27,440	131,424	07/15/2028
78410B-AJ-4	SYMPHONY CLO 1.304% 07/15/28	D	03/15/2021	Call 100.0000		65,710,594	65,710,594	65,710,594	65,710,594	0	0	0	0	0	65,710,594	0	0	0	18,362	07/15/2028
78410B-AJ-4	SYMPHONY CLO 1.304% 07/15/28	D	01/15/2021	Paydown		7,346,667	7,346,667	7,346,667	7,346,667	0	0	0	0	0	7,346,667	0	0	0	25,311	04/17/2030
786455-B#-1	Safestore Holdings plc Sr. Secured	B	09/01/2021	PRIAC-SAPP-FOREX		1,585,716	1,527,620	1,429,981	1,583,396	0	0	0	0	(153,416)	1,643,812	97,640	(58,096)	39,544	134,541	12/28/2028
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO	D	02/11/2021	Various		155,000,000	155,000,000	155,000,000	155,000,000	0	0	0	0	0	155,000,000	0	0	0	717,035	07/20/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN	D	06/25/2021	Call 100.0000		8,105,000	8,105,000	8,247,884	8,113,821	0	(8,821)	0	(8,821)	0	8,105,000	0	0	0	1,362,500	10/14/2021
817176-AL-4	SENECA PARK CLO LTD CLO	D	01/19/2021	Paydown		223,113	223,113	223,113	223,113	0	0	0	0	0	223,113	0	0	0	177,284	10/18/2031
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	03/22/2021	JP Morgan Securities, Inc		15,645,850	11,000,000	14,838,254	14,005,175	0	(26,720)	0	(26,720)	0	13,978,455	0	1,667,395	1,667,395	303,744	05/21/2029
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE	D	03/17/2021	JANE STREET EXECUTION SERVICES		142,189	135,000	132,800	133,095	0	14	0	14	0	133,109	0	9,080	9,080	11,807	08/20/2027
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE	D	12/22/2021	Call 104.4030		11,118,920	10,650,000	10,563,309	10,623,879	0	9,328	0	9,328	0	10,633,209	0	16,792	16,792	40,733	04/20/2027
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE	D	06/02/2021	Pierpont Securities		3,066,626	2,522,000	2,876,434	2,831,665	0	(3,780)	0	(3,780)	0	2,827,885	0	238,741	238,741	810,695	11/14/2032
822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	12/01/2021	Barclays Capital Inc		2,019,288	1,647,000	1,754,796	1,747,007	0	(2,264)	0	(2,264)	0	1,744,743	0	274,545	274,545	60,953	02/20/2028
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	09/15/2021	Maturity		11,000,000	11,000,000	10,989,990	10,998,438	0	1,562	0	1,562	0	11,000,000	0	0	0	92,858	10/20/2031
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/08/2021	WELLS FARGO SEC LLC		4,240,097	4,100,000	4,176,137	4,160,675	0	(4,192)	0	(4,192)	0	4,156,482	0	83,615	83,615	86,027	10/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	12/01/2021	Goldman Sachs & Co		18,726,690	17,000,000	15,013,550	15,086,565	0	40,211	0	40,211	0	15,126,776	0	3,599,914	3,599,914	504,411	07/15/2032
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO	D	03/24/2021	Mitsubishi UFJ SEC (USA) Inc		3,000,600	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	600	600	374,128	01/15/2029
82842B-AJ-1	SILVERMORE CLO CLO 1.326% 05/15/26	D	08/16/2021	Paydown		18,964,012	18,964,012	18,964,012	18,964,012	0	0	0	0	0	18,964,012	0	0	0	242,237	10/18/2028
83051G-AH-1	SKANDINAVISKA ENSKILDA CORP FRGN FLOATER	D	02/18/2021	RBC Capital Markets		25,028,800	25,000,000	25,068,325	25,025,621	0	(9,036)	0	(9,036)	0	25,016,586	0	12,214	12,214	60,455	11/15/2022
83368Y-FE-2	SOCIETE GENERALE SA COMMERCIAL PAPER	D	02/17/2021	WELLS FARGO SEC LLC		48,040,992	48,000,000	48,000,000	48,000,000	0	0	0	0	0	48,000,000	0	40,992	40,992	390,990	07/15/2028
83368Y-FS-1	SOCIETE GENERALE SA COMMERCIAL PAPER	D	12/13/2021	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	26,602	07/15/2028
83609J-AL-3	SOUND POINT CLO I LTD CLO	D	07/20/2021	Various		31,757,395	31,757,395	31,757,395	31,757,395	0	0	0	0	0	31,757,395	0	0	0	816,458	01/20/2030
83609J-AL-3	SOUND POINT CLO I LTD CLO	D	04/20/2021	Paydown		11,242,605	11,242,605	11,242,605	11,242,605	0	0	0	0	0	11,242,605	0	0	0	211,000	09/14/2021
83609N-AL-4	SOUNDPOINT CLO CLO 1.274% 01/23/29	D	01/22/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	763	07/17/2026
83609R-AJ-0	SOUNDPOINT CLO CLO 1.274% 01/23/29	D	03/24/2021	Call 100.0000		88,500,000	88,500,000	88,500,000	88,500,000	0	0	0	0	0	88,500,000	0	0	0	192,844	12/15/2038
83610H-AA-8	SOUND POINT CLO I LTD CLO	D	05/19/2021	Call 100.0000		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	2,828	08/21/2042
83610K-AA-1	SOUND POINT CLO I LTD CLO	D	02/23/2021	Call 100.0000		73,500,000	73,500,000	73,456,929	73,251,643	0	11,897	0	11,897	0	73,263,541	0	236,459	236,459	93,076	08/12/2043
83611G-AJ-0	SOUND POINT CLO I LTD CLO	D	03/10/2021	Call 100.0000		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	76,460	05/11/2045
83611K-AA-0	SOUND POINT CLO I LTD CLO	D	07/19/2021	Call 100.0000		1,500,000	1,500,000	1,497,750	1,498,405	0	194	0	194	0	1,498,599	0	1,401	1,401	187,000	09/15/2021
86562M-BM-1	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	03/17/2021	Mizuho Securities USA, Inc.		3,169,710	3,000,000	3,205,230	3,184,488	0	(11,128)	0	(11,128)	0	3,173,360	0	(3,650)	(3,650)	39,861	09/15/2023
86562M-CA-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	03/17/2021	Market Axess		3,944,586	3,925,000	3,925,000	3,925,000	0	0	0	0	0	3,925,000	0	19,586	19,586	682,550	09/15/2046
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICA	D	07/12/2021	Maturity		57,000,000	57,000,000	56,886,000	56,969,890	0	30,110	0	30,110	0	57,000,000	0	0	0	19,111	07/20/2030
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICA	D	05/13/2021	Maturity		25,000,000	25,000,000	24,952,500	24,932,121	0	67,879	0	67,879	0	25,000,000	0	0	0	112,625	05/15/2026
87020P-AG-2	SWEDBANK AB CORP FOREIGN	D	03/10/2021	Maturity		13,650,000	13,650,000	13,652,991	13,649,563	0	437	0	437	0	13,650,000	0	0	0	42,087	05/17/2021
87190C-AL-4	TCW CLO CLO 1.182% 10/20/31	D	05/10/2021	Call 100.0000		23,590,776	23,590,776	23,590,776	23,590,776	0	0	0	0	0	23,590,776	0	0	0	68,288	05/14/2021
87190C-AL-4	TCW CLO CLO 1.182% 10/20/31	D	04/20/2021	Paydown		4,159,224	4,159,224	4,159,224	4,159,224	0	0	0	0	0	4,159,224	0	0	0	330,846	12/13/2021
87240U-AA-8	TCW CLO 1.174% 04/25/31	D	11/04/2021	Call 100.0000		16,550,000	16,550,000	16,550,000	16,550,000	0	0	0	0	0	16,550,000	0	0	0	315,529	07/20/2028
87246M-AG-7	TICP CLO VI 2016-2 LTD CLO	D	02/08/2021	Call 100.0000		12,350,000	12,350,000	12,350,000	12,350,000	0	0	0	0	0	12,350,000	0	0	0	68,340	07/20/2028
87248B-AQ-7	TICP CLO Ltd CLO 0.932% 07/20/27	D	04/20/2021	Call 100.0000		97,451,849	97,451,849	97,377,722	97,408,782	0	3,629	0	3,629	0	97,412,411	0	39,438	39,438	51,938	01/23/2029
87248B-AQ-7	TICP CLO Ltd CLO 0.932% 07/20/27	D	01/20/2021	Paydown		16,336,020	16,336,020	16,323,594	16,328,801	0	7,219	0	7,219	0	16,336,020	0	0	0	314,072	01/23/2029
87248V-AC-4	TPG CLO 0.955% 04/26/28	D	10/26/2021	Paydown		12,069,251	12,069,251	12,036,863	12,053,379	0	15,872	0	15,872	0	12,069,251	0	0	0	322,557	10/23/2031
87249F-AC-8	TPG CLO 0.972% 04/20/28	D	10/20/2021	Paydown		3,832,982	3,832,982	3,792,735	3,816,672	0	16,310	0	16,310	0	3,832,982	0	0	0	436,723	07/25/2030
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note	B	09/01/2021	Various		6,987,948	6,795,229	6,508,844	7,043,333	0	0	0	0	(534,489)	6,795,229	286,385	192,719	479,104	146,784	10/20/2030
87946F-A*-1	Teleperformance S.A. Senior Note	D	12/09/2021	Various		11,818,137	11,818,137	11,852,011	11,830,983	0	(12,845)	0	(12,845)	0	11,818,137	0	0	0	13,069	01/20/2032
87946F-A*-1	Teleperformance S.A. Senior Note	D	09/01/2021	Various		7,599,580	7,551,863	7,579,524	7,562,352	0	(7,952)	0	(7,952)	0	7,554,400	0	45,180	45,180	54,594	07/16/2024
87969D-AL-1	TELOS CLO LTD CLO 1.422% 07/17/26	D	10/18/2021	Paydown		14,643,336	14,643,336	14,643,336	14,643,336	0	0	0	0	0	14,643,336	0	0	0	40,337	07/08/2025
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN	D	10/12/2021	Various		31,657,000	31,657,000	34,693,139	32,025,560	0	(368,560)	0	(368,560)	0	31,657,000	0	0	0	242,053	07/12/2021
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	07/12/2021	Maturity		19,800,000	19,800,000	19,800,000	19,800,000	0	0	0	0	0	19,800,000	0	0	0	69,573	05/13/2021
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	03/16/2021	WELLS FARGO SEC LLC		1,902,064	1,820,000	1,820,000	1,820,000	0	0	0	0	0	1,820,000	0	82,064	82,064	180,863	03/10/2021
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	03/22/2021	Goldman Sachs & Co		15,109,712	15,200,000	15,140,564	15,142,235	0	130	0	130	0	15,142,365	0	(32,653)	(32,653)	151,525	10/20/2031
89640Y-AJ-3	TRINITAS CLO LTD CLO 1.294% 07/25/29	D	02/09/2021	Call 100.0000		155,500,000	155,500,000	155,469,750	155,479,646	0	961	0	961	0	155,480,607	0	19,393	19,393	17,812	10/20/2031
89641A-AQ-8	TRINITAS CLO LTD CLO 1.514% 10/25/28	D	01/11/2021	Call 100.0000		11,980,290	11,980,290	11,980,290	11,980,290	0	0	0	0	0	11,980,290	0	0	0	216,105	04/25/2031
89641C-AA-9	TRINITAS CLO LTD CLO 1.334% 01/25/31	D	03/24/2021	RBC Capital Markets		7,501,500	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	1,500	1,500	65,621	01/15/2029
89641C-AA-9	TRINITAS CLO LTD CLO 1.334% 01/25/31	D	11/05/2021	Various		20,500,000	20,500,000	20,500,000	20,500,000	0	0	0	0	0	20,500,000	0	0	0	503,098	07/20/2027
89641H-AA-8	TRINITAS CLO LTD CLO 1.484% 07/15/32	D	08/20/2021	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	42,515	07/20/2027
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER	D	10/14/2021	Barclays Capital Inc		23,575,895	23,862,000	24,128,704	24,111,373	0	(38,236)	0	(38,236)	0	24,073,138	0	(497,243)	(497,243)	70,917	04/26/2028
902674-YA-2	UBS AG (LONDON BRANCH) CORP FOREIGN	D	02/02/2021	UBS International		38,117,625	37,500,000	37,450,875	37,467,379	0	2,507	0	2,507	0	37,469,886	0	647,739	647,739	24,108	04/20/2028
90351D-AD-9	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	04/15/2021	Maturity		25,000,000	25,000,000	25,360,000	25,089,923	0	(89,923)	0	(89,923)	0	25,000,000	0	0	0	93,362	06/28/2023
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI	D	03/08/2021	UBS International		6,050,315	5,350,000	6,245,002	6,236,690	0	(26,037)	0	(26,037)	0	6,210,653	0	(160,338)	(160,338)	430,180	12/09/2021
92330W-BA-4	Venture CDO Ltd CLO 1.312% 10/20/28	D	03/05/2021	Call 100.0000		20,905,529	20,905,529	20,905,529	20,905,529	0	0	0	0	0	20,905,529	0	0	0	200,057	12/09/2021
92330W-BA-4	Venture CDO Ltd CLO 1.312% 10/20/28	D	01/20/2021	Paydown		344,471	344,471	344,471	344,471	0	0	0	0	0	344,471	0	0	0	132,016	07/17/2026
92332L-AA-7	VENTURE CDO LTD CLO 1.482% 04/20/32	D	05/19/2021	Call 100.0000		125,000	125,000	111,406	117,499	0	1,433	0	1,433	0	118,932	0	6,068	6,068	1,519,536	10/12/2021
92332L-AB-5	VENTURE CDO LTD CLO 1.562% 04/20/32	D	05/19/2021	Call 100.0000		3,875,000	3,875,000	3,875,000	3,875,000	0	0	0	0	0	3,875,000	0	0	0	439,164	07/12/2021
92558A-AJ-9	VIBRANT CLO LTD CLO 1.382% 01/20/29	D	04/15/2021	Call 100.0000		16,500,000	16,500,000	16,474,161	16,482,768	0	2,165	0	2,165	0	16,484,933	0	15,067	15,067	35,469	01/10/2030
92914N-AJ-0	Voya CLO Ltd CLO 1.022% 01/18/29	D	10/18/2021	Paydown		11,046,837	11,046,837	11,046,837	11,046,837	0	0	0	0	0	11,046,837	0	0	0	368,250	07/12/2049
949496-BA-0	WELLFLEET CLO LTD CLO 1.412% 07/20/29	D	08/25/2021	Call 100.0000		46,415,173	46,415,173	46,395,987	46,398,047	0	4,809	0	4,809	0	46,402,856	0	12,317	12,317	730,126	07/25/2029
949496-BA-0	WELLFLEET CLO LTD CLO 1.412% 07/20/29	D	01/20/2021	Paydown		94,663	94,663	94,624	94,628	0	35	0	35	0	94,663	0	0	0	0	10/25/2028
949496-BA-0	WELLFLEET CLO LTD CLO 1.412% 07/20/29	D	08/30/2021	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	44,858	01/25/2031
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO	D	10/20/2021	Paydown		9,385,538	9,385,538	9,383,522	9,384,373	0	1,165	0	1,165	0	9,385,538	0	0	0	310,843	01/25/2031
94950N-AA-0	WELLFLEET CLO LTD CLO 1.472% 07/20/32	D	11/10/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	436,372	07/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95168W-AQ-0	WEST CLO 2014-2 LTD CLO	D	04/16/2021	Paydown		1,868,811	1,868,811	1,868,811	1,868,811	0	0	0	0	0	1,868,811	0	0	0	395,998	01/30/2027
95753T-AE-5	Westcott Park Clo Ltd CLO	D	05/14/2021	Call 100.0000		5,300,000	5,300,000	5,281,450	5,283,478	0	2,790	0	2,790	0	5,286,268	0	13,732	13,732	195,052	04/21/2022
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not	D	09/01/2021	Various		6,260,664	5,447,772	5,447,772	5,447,772	0	0	0	0	0	5,447,772	0	812,892	812,892	375,000	04/15/2021
98625N-AA-6	YORK CLO 1.478% 07/22/32	D	11/23/2021	Call 100.0000		52,000,000	52,000,000	52,000,000	52,000,000	0	0	0	0	0	52,000,000	0	0	0	105,551	03/23/2028
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO	D	02/05/2021	Call 100.0000		46,252,724	46,252,724	45,845,700	46,105,431	0	(9,159)	0	(9,159)	0	46,096,271	0	156,453	156,453	121,182	10/20/2028
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO	D	01/15/2021	Paydown		125,536	125,536	124,431	125,136	0	400	0	400	0	125,536	0	0	0	1,231	10/20/2028
98885G-AA-6	ZAIS CDO CLO 1.074% 04/15/29	D	10/15/2021	Paydown		1,746,414	1,746,414	1,746,414	1,746,414	0	0	0	0	0	1,746,414	0	0	0	1,260	04/20/2032
98887T-AA-6	ZAIS CDO CLO 1.494% 07/15/29	D	04/23/2021	Call 100.0000		44,688,513	44,688,513	44,752,631	44,712,630	0	(180)	0	(180)	0	44,712,450	0	(23,937)	(23,937)	41,056	04/20/2032
B6961#-AB-4	Puratos NV Senior Note	B	11/17/2021	Redemption 100.0000		1,376,133	1,376,133	1,643,406	1,483,430	0	0	0	0	159,976	1,376,133	(267,273)	0	(267,273)	119,341	01/20/2029
B6961#-AC-2	Puratos NV Senior Note	B	11/17/2021	Redemption 100.0000		747,514	747,514	865,974	808,826	0	0	0	0	57,148	747,514	(118,460)	0	(118,460)	90,832	01/18/2029
B6961#-AE-8	Puratos NV Senior Unsecured Note	B	09/01/2021	PLIC BVSA FOREX PCG		5,954,217	5,767,360	5,463,223	5,977,935	0	0	0	0	(514,712)	5,767,360	304,137	186,857	490,994	604,749	07/20/2029
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No	B	09/01/2021	Various		10,037,233	9,281,035	10,790,987	9,619,900	0	0	0	0	1,171,087	9,281,035	(1,509,952)	756,198	(753,754)	362	07/20/2029
D3688#-AA-5	Freudenberg Perf Mat Svc Gmbh Senior Uns	B	09/01/2021	PLIC BVSA FOREX PCG		986,296	934,271	889,990	968,383	0	0	0	0	(78,393)	934,271	44,282	52,025	96,307	0	07/20/2029
D5364#-AF-8	Messer SE & Co. KGaA Senior Secured Note	B	06/14/2021	Various		10,890,779	10,890,779	10,372,271	11,144,192	0	(140,869)	0	(140,869)	(930,846)	10,890,779	818,302	0	818,302	90,410	10/20/2028
D9002#-AB-7	Vaillant GmbH Senior Note	B	08/15/2021	Various		14,182,026	14,182,026	15,308,843	14,714,168	0	0	0	0	594,676	14,182,026	(1,126,817)	0	(1,126,817)	171,990	07/20/2032
D9695*-AA-5	Wilo SE Senior Note 4.500% 02/16/21	B	02/16/2021	Various		64,186,204	64,186,204	71,312,853	64,777,165	0	0	0	0	6,535,688	64,186,204	(7,126,650)	0	(7,126,650)	8,477	01/16/2027
D9860*-AF-3	Zollner Elektronik AG Senior Note	B	07/13/2021	Various		24,248,436	24,248,436	28,823,536	25,091,272	0	0	0	0	3,732,264	24,248,436	(4,575,099)	0	(4,575,099)	43,905	07/20/2028
E0534#-AC-0	Applus Services, S.A. Senior Unsecured N	B	09/01/2021	Various		14,150,367	13,516,153	13,418,255	14,009,648	0	0	0	0	(591,393)	13,516,152	97,898	634,215	732,113	261,039	11/01/2027
E5444#-AA-2	Futbol Club Barcelona Senior Unsecured N	B	08/19/2021	Various		39,236,845	39,236,845	39,221,731	41,094,150	0	0	0	0	(1,872,420)	39,236,845	15,114	0	15,114	942,105	07/22/2032
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured	B	09/01/2021	Various		9,838,807	9,501,294	9,871,945	9,848,201	0	0	0	0	23,744	9,501,295	(370,651)	337,512	(33,139)	283,946	10/15/2028
F0868*-AB-1	Barilla France S.A.S. Senior Note	D	07/15/2021	Various		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	567	10/15/2028
F0868*-AC-9	Barilla France S.A.S. Senior Note	D	09/01/2021	Various		11,871,663	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	871,663	871,663	19,118	04/15/2029
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note	B	09/02/2021	Various		2,980,088	2,980,088	3,189,140	3,072,498	0	0	0	0	116,642	2,980,088	(209,052)	0	(209,052)	402,098	07/15/2029
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note	B	09/01/2021	PLIC BVSA FOREX PCG		1,263,533	1,236,562	1,330,369	1,281,711	0	0	0	0	48,658	1,236,562	(93,807)	26,971	(66,836)	57,114	11/17/2023
F1068#-AG-2	Bonduelle S.A. Senior Unsecured Note	B	09/01/2021	Various		20,838,700	19,972,655	18,932,950	20,701,887	0	0	0	0	(1,768,937)	19,972,655	1,039,705	866,045	1,905,750	31,220	11/17/2023
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	10/31/2021	Various		8,621,389	8,621,389	10,158,435	9,085,784	0	0	0	0	1,072,650	8,621,389	(1,537,045)	0	(1,537,045)	87,617	07/19/2027
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	09/01/2021	Various		4,178,371	3,988,985	4,622,756	4,134,629	0	0	0	0	488,127	3,988,986	(633,770)	189,385	(444,385)	342,814	04/02/2024
F4162@-AB-4	Saft Groupe SA Senior Note	D	04/28/2021	Call 100.0000		1,034,713	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,240	09/02/2026
F5754#-AB-3	LISI SA Senior Note 3.640% 10/17/23	B	09/01/2021	PLIC BVSA FOREX PCG		4,190,185	4,052,939	4,631,121	4,200,918	0	0	0	0	430,203	4,052,939	(578,182)	137,246	(440,936)	247,765	06/14/2021
F5754#-AC-1	LISI SA Senior Note 1.820% 03/20/25	B	03/22/2021	Redemption 100.0000		3,409,143	3,409,143	3,242,857	3,495,857	0	0	0	0	(253,000)	3,409,143	166,286	0	166,286	543,689	08/15/2021
F5754#-AD-9	LISI SA Senior Unsecured Note	B	03/04/2021	Redemption 100.0000		4,568,886	4,568,886	4,192,857	4,642,688	0	0	0	0	(449,831)	4,568,886	376,029	0	376,029	1,444,190	02/16/2021
F5754#-AD-9	LISI SA Senior Unsecured Note	B	09/01/2021	Various		14,598,375	14,226,144	13,316,862	14,745,562	0	0	0	0	(1,428,700)	14,226,145	909,283	372,230	1,281,513	983,114	07/13/2021
F7908@-AA-8	Roquette Freres Senior Note	D	03/26/2021	Redemption 100.0000		1,926,000	1,926,000	1,926,000	1,926,000	0	0	0	0	0	1,926,000	0	0	0	365,644	07/11/2028
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No	D	09/01/2021	Various		8,705,852	8,245,889	8,245,889	8,245,889	0	0	0	0	0	8,245,889	0	459,963	459,963	2,064,292	08/28/2023
G0805#-AD-8	Aggreko Plc Senior Note	D	09/16/2021	Various		11,833,163	11,050,000	11,464,476	11,387,873	0	(66,670)	0	(66,670)	0	11,321,203	0	(271,203)	(271,203)	305,186	02/21/2028
G0827#-BK-5	Barratt Developments plc Senior Unsecure	B	09/01/2021	Various		15,941,368	14,995,832	14,141,029	14,894,498	0	0	0	0	(753,469)	14,995,832	854,803	945,536	1,800,339	904,400	07/15/2021
G1093*-AB-5	BIIF BidCo Limited Sr. Secured	B	12/31/2021	Redemption 100.0000		1,807,621	1,807,621	1,710,567	1,805,327	0	0	0	0	(94,760)	1,807,621	97,055	0	97,055	602,910	07/15/2023
G1108#-AE-8	The British Land Company plc Senior Note	D	09/01/2021	Various		7,379,763	7,379,763	7,436,619	7,396,400	0	(16,636)	0	(16,636)	0	7,379,763	0	0	0	143,167	09/02/2022
G1108#-AE-8	The British Land Company plc Senior Note	D	08/31/2021	Various		22,619,616	22,620,237	22,977,618	22,724,810	0	(104,573)	0	(104,573)	0	22,620,236	0	(620)	(620)	59,403	09/02/2022
G1108#-AF-5	The British Land Company plc Senior Note	D	08/31/2021	DB PPC NonTrust GOLD		2,157,966	2,014,882	2,014,882	2,014,882	0	0	0	0	0	2,014,882	0	143,084	143,084	413,166	07/06/2027
G1108#-AK-4	The British Land Company plc Senior Unse	B	09/01/2021	Various		10,201,663	9,730,649	9,265,769	9,664,894	0	0	0	0	(399,125)	9,730,649	464,879	471,014	935,893	464,901	08/01/2022
G1696#-AW-6	Bunzl Finance PLC Senior Note	D	04/27/2021	Various		18,950,000	18,950,000	18,950,000	18,950,000	0	0	0	0	0	18,950,000	0	0	0	231,900	08/01/2022
G1696#-BG-0	Bunzl Finance PLC Senior Note	B	05/17/2021	Various		31,474,615	31,474,615	35,660,000	31,709,152	0	0	0	0	3,950,848	31,474,615	(4,185,385)	0	(4,185,385)	129,200	10/17/2023
G1696#-BJ-4	Bunzl Finance PLC Sr. Unsecured Note	B	09/01/2021	Various		68,814,870	67,285,650	64,410,000	69,742,350	0	0	0	0	(5,332,350)	67,285,650	2,875,650	1,529,220	4,404,870	31,196	03/20/2025
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note	B	09/01/2021	DB NON TR FOREX GOLD		2,757,808	2,683,531	3,141,657	2,665,397	0	0	0	0	476,260	2,683,531	(458,126)	74,277	(383,849)	40,663	03/04/2026
G1750@-AA-9	Cairn Homes plc Senior Secured Note	B	09/01/2021	Various		5,289,447	5,126,582	5,081,199	5,313,762	0	0	0	0	(232,563)	5,126,583	45,383	162,864	208,247	253,652	03/04/2026
G1968#-AB-3	Cattles plc Senior Note - Series B	D	09/20/2021	Call 100.0000		69,815	69,815	0	0	0	0	0	0	0	0	0	69,815	69,815	40,253	03/26/2024
G1968#-AD-9	Cattles plc Senior Note	D	09/20/2021	Call 100.0000		108,596	108,596	0	0	0	0	0	0	0	0	0	108,596	108,596	230,757	12/14/2023
G23848-AB-3	Continental DPR Finance Co Senior Secure	D	06/15/2021	Redemption 100.0000		2,571,429	2,571,429	2,571,429	2,571,429	0	0	0	0	0	2,571,429	0	0	0	427,897	08/23/2027
G23848-AB-3	Continental DPR Finance Co Senior Secure	D	09/01/2021	Various		5,224,284	5,142,857	5,142,857	5,142,857	0	0	0	0	0	5,142,857	0	81,427	81,427	39,356	12/31/2037
G2616#-AC-5	DCC Treasury 2014 Limited Senior Note	D	05/21/2021	Maturity		10,650,000	10,650,000	10,650,000	10,650,000	0	0	0	0	0	10,650,000	0	0	0	342,052	09/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2616#-AL-5	DCC Treasury 2014 Limited Senior Unsecur	B	09/01/2021	Various		23,732,565	24,372,410	23,165,610	25,262,283	0	0	0	0	(2,096,674)	24,372,410	1,206,800	(639,845)	566,955	1,048,448	09/01/2021
G2616#-AP-6	DCC Treasury 2014 Limited Senior Unsecur	B	09/01/2021	DC NON TR FOREX GOLD		2,689,033	2,805,956	2,667,019	2,908,406	0	0	0	0	(241,387)	2,805,956	138,937	(116,923)	22,014	96,029	09/01/2023
G2616*-AB-1	DPR-CR Limited Senior Secured Note	D	12/15/2021	Various		5,106,250	5,106,250	5,106,250	5,106,250	0	0	0	0	0	5,106,250	0	0	0	220,714	10/27/2025
G3122@-AA-6	ESPUG Finance Limited Senior Secured Not	B	09/01/2021	Various		9,711,334	9,223,577	8,973,258	9,161,248	0	0	0	0	(187,990)	9,223,577	250,318	487,757	738,075	427,323	04/27/2021
G3901#-AA-1	Glanbia Financial Services Senior Note	D	03/15/2021	Call 100.0000		15,230,400	15,230,400	15,230,400	15,230,400	0	0	0	0	0	15,045,202	0	0	0	375,175	05/17/2021
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	12/17/2021	Various		13,712,406	13,712,406	13,693,728	13,698,039	0	14,367	0	14,367	0	13,712,406	0	0	0	1,223,501	03/22/2023
G4086#-AF-5	Greencore Funding Ltd Senior Note	D	10/22/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	64,954	12/19/2022
G4162#-AB-1	Greensands FING PLC Senior Secured Note	B	09/01/2021	PLIC BVSA FOREX PCG		347,500	333,850	309,701	331,594	0	0	0	0	(21,893)	333,850	24,149	13,650	37,799	146,327	07/31/2026
G4273*-AK-1	Hammerson plc Senior Unsecured Note	B	09/01/2021	DC NON TR FOREX GOLD		7,898,230	8,019,368	7,489,816	8,312,167	0	0	0	0	(822,351)	8,019,368	529,552	(121,138)	408,414	0	12/12/2011
G4273*-AL-9	Hammerson plc Senior Unsecured Note	B	09/01/2021	Various		12,579,539	12,950,525	12,095,348	13,423,368	0	0	0	0	(1,328,020)	12,950,525	855,177	(370,986)	484,191	0	02/01/2013
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur	D	09/30/2021	Redemption 100.0000		521,597	521,597	521,597	521,597	0	0	0	0	0	521,597	0	0	0	48,214	06/15/2022
G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN	D	03/08/2021	Security Withdraw		1,872,993	1,245,000	1,668,051	1,563,976	0	(3,405)	0	(3,405)	0	1,560,571	0	312,422	312,422	182,857	06/15/2022
G5264#-AC-3	Kingspan Securities Limited Senior Note	B	03/30/2021	Maturity		10,136,852	10,136,852	10,770,000	10,575,950	0	0	0	0	194,050	10,136,852	(633,148)	0	(633,148)	213,000	05/21/2021
G5264#-AD-1	Kingspan Securities Limited Senior Note	B	09/01/2021	Various		18,224,234	17,905,702	18,900,000	18,559,466	0	0	0	0	340,534	18,041,167	(994,298)	183,067	(811,231)	73,356	05/25/2022
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N	C	10/31/2021	Various		307,317	307,317	307,317	307,317	0	0	0	0	0	307,317	0	0	0	173,948	09/13/2027
G5561#-AA-7	London Square Developments Ltd Senior Se	B	09/01/2021	Various		6,240,355	6,301,629	5,986,833	6,259,045	0	0	0	0	(272,212)	6,301,629	314,795	(61,274)	253,521	19,473	09/13/2029
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note	D	09/01/2021	DC PCG NonTrust GOLD		6,362,618	6,169,938	6,169,938	6,169,938	0	0	0	0	0	6,169,939	0	192,679	192,679	215,420	12/15/2026
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note	D	09/01/2021	Various		13,537,043	12,900,000	12,900,000	12,900,000	0	0	0	0	0	13,017,248	0	519,795	519,795	39,079	05/25/2022
G6337#-AA-8	Murray Income Trust PLC Senior Secured N	B	09/01/2021	Various		9,460,416	9,036,510	8,740,710	8,975,446	0	0	0	0	(234,736)	9,036,509	295,800	423,907	719,707	228,438	10/06/2027
G6644#-AR-9	Northgate PLC Sr. Unsecured Note	B	11/23/2021	Call 100.0000		2,449,488	2,406,335	2,340,000	2,613,993	0	0	0	0	(273,993)	2,406,335	66,335	0	66,335	306,147	02/17/2027
G6679#-AA-4	Nuffield Health Senior Note	B	09/01/2021	Various		1,823,651	1,749,152	2,065,303	1,737,333	0	0	0	0	327,970	1,749,152	(316,150)	74,499	(241,651)	354,424	10/22/2021
G7068#-AN-3	Pendragon plc Senior Unsecured	B	09/01/2021	Various		7,501,569	7,373,404	7,822,103	7,323,578	0	0	0	0	498,525	7,373,403	(448,699)	128,166	(320,533)	10,137	11/29/2028
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	10/16/2021	Various		1,548,105	1,548,105	1,451,309	1,532,536	0	0	0	0	(81,226)	1,548,105	96,795	0	96,795	122,378	01/11/2024
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	09/01/2021	DC NON TR FOREX GOLD		13,984,868	13,535,036	12,731,048	13,443,574	0	0	0	0	(712,526)	13,535,037	803,989	449,831	1,253,820	241,048	01/12/2026
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note	D	09/01/2021	DB PPC NonTrust GOLD		6,259,013	6,499,621	6,499,621	6,499,621	0	0	0	0	0	6,499,621	0	(240,608)	(240,608)	19,769	03/30/2028
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur	D	09/01/2021	DC PCG NonTrust GOLD		15,508,157	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	(1,991,843)	(1,991,843)	26,795	11/24/2033
G7334*-AA-3	RPS Group plc Senior Note	B	09/30/2021	Maturity		3,427,400	3,427,400	3,372,196	3,517,389	0	(26,115)	0	(26,115)	(185,397)	3,427,400	121,523	0	121,523	84,643	03/30/2021
G7334*-AB-1	RPS Group plc Senior Note	D	09/30/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	14,177	11/27/2021
G7605#-AA-1	Roadster Finance DAC Senior Secured Note	B	09/01/2021	Various		5,426,811	5,167,696	5,218,259	5,356,376	0	0	0	0	(138,118)	5,167,696	(50,563)	259,115	208,552	275,937	10/14/2025
G7738@-AA-3	SH Euro Finance Plc Senior Note	B	09/01/2021	Various		8,455,554	7,794,928	8,870,944	8,079,532	0	0	0	0	791,412	7,794,928	(1,076,016)	660,626	(415,390)	235,426	07/06/2023
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N	D	11/15/2021	Redemption 100.0000		7,776,946	7,776,946	7,776,946	7,776,946	0	0	0	0	0	7,776,946	0	0	0	186,387	11/08/2027
G7996#-AA-8	SEGRO plc Senior Unsecured Note	B	09/01/2021	DC NON TR FOREX GOLD		31,847,561	29,591,735	28,058,816	30,672,174	0	0	0	0	(2,613,358)	29,896,470	1,532,919	1,951,091	3,484,010	16,080	09/30/2022
G7997@-AH-4	Sanctuary Housing Association Senior Not	B	09/01/2021	DC NON TR FOREX GOLD		23,851,306	22,325,398	27,355,000	22,174,534	0	0	0	0	5,180,466	22,325,398	(5,029,602)	1,525,908	(3,503,694)	70,573	10/07/2024
G8038#-AF-5	Serco Group, plc Senior Note	D	05/09/2021	Maturity		7,852,241	7,852,241	7,852,241	7,852,241	0	0	0	0	0	7,852,241	0	0	0	302,085	03/17/2023
G8038#-AF-5	Serco Group, plc Senior Note	D	04/01/2021	PALAC FLEX		413,785	413,276	413,276	413,276	0	0	0	0	0	413,276	0	509	509	26,288	04/18/2028
G8038#-AH-1	Serco Group, plc Senior Note	D	10/20/2021	Maturity		1,615,908	1,615,908	1,634,168	1,624,605	0	(8,696)	0	(8,696)	0	1,615,908	0	0	0	328,839	04/18/2028
G8038#-AH-1	Serco Group, plc Senior Note	D	04/01/2021	PALAC FLEX		2,299,507	2,293,681	2,293,681	2,293,681	0	0	0	0	0	2,293,681	0	5,826	5,826	89,589	10/30/2025
G8124#-AP-8	SIG PLC Sr. Unsecured Note	B	11/18/2021	Various		18,866,643	16,699,843	16,658,735	18,005,105	0	0	0	0	(1,346,370)	18,866,643	41,108	0	41,108	210,724	04/13/2030
G8124#-AP-8	SIG PLC Sr. Unsecured Note	B	09/01/2021	Various		12,615,887	11,947,911	11,458,096	12,384,147	0	0	0	0	(926,051)	9,642,864	489,815	667,976	1,157,791	163,832	09/30/2021
G8124#-AS-2	SIG PLC Senior Note 5.880% 05/31/23	B	11/18/2021	Various		4,906,946	4,608,470	5,595,869	4,968,669	0	0	0	0	627,200	4,531,685	(987,399)	0	(987,399)	229,500	09/30/2021
G8124#-AS-2	SIG PLC Senior Note 5.880% 05/31/23	B	09/01/2021	Various		3,916,267	3,724,709	4,348,045	3,860,704	0	0	0	0	487,341	3,724,709	(623,335)	191,558	(431,777)	103,767	10/18/2032
G8228*-AA-0	Smith & Nephew plc Senior Note	C	01/21/2021	Various		43,335,000	43,335,000	43,335,000	43,335,000	0	0	0	0	0	43,335,000	0	0	0	176,017	11/19/2024
G8356*-AB-2	Spirax-Sarco Engineering Plc Sr. Unsecur		09/01/2021	Various		4,346,035	3,983,470	3,644,498	4,128,913	0	0	0	0	(484,415)	3,983,471	338,972	362,564	701,536	322,822	08/15/2022
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note	B	12/15/2021	Call 105.3680		3,978,858	3,776,153	3,743,604	3,852,243	0	0	0	0	(108,639)	3,776,154	32,549	202,704	235,253	816,317	08/19/2024
G8472#-AB-7	Steris plc Senior Unsecured Note		09/01/2021	Various		11,043,244	10,473,680	9,527,416	10,856,090	0	0	0	0	(1,328,674)	10,790,051	946,265	253,193	1,199,458	25,073	02/10/2048
G8879#-AB-6	TimeC 1534 Limited Subordinated Note	B	05/25/2021	Call 100.0000		10,963,167	10,963,167	10,771,151	10,605,807	0	(1,698)	0	(1,698)	167,589	10,965,616	193,918	(2,449)	191,469	233,212	05/09/2021
G8955#-AB-3	Total Produce C Holdings Ltd Sr. Unsecur	D	07/16/2021	Call 100.0000		7,770,845	7,470,000	7,470,000	7,470,000	0	0	0	0	0	7,470,000	0	0	0	9,683	05/09/2021
G8955#-AB-3	Total Produce C Holdings Ltd Sr. Unsecur	D	03/08/2021	Redemption 100.0000		2,490,000	2,490,000	2,490,000	2,490,000	0	0	0	0	0	2,490,000	0	0	0	83,542	10/20/2021
G8967#-AM-5	Triton Container Intl Limited Senior Not	D	08/30/2021	Call 100.0000		6,148,609	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	53,033	10/20/2021
G8967#-AN-3	Triton Container Intl Limited Senior Not	D	08/30/2021	Various		34,203,472	31,976,000	31,976,000	31,976,000	0	0	0	0	0	31,976,000	0	0	0	593,909	05/31/2023
G8967#-AT-0	Triton Container Intl Limited Senior Sec	D	08/30/2021	Call 100.0000		54,504,120	49,500,000	49,500,000	49,500,000	0	0	0	0	0	49,500,000	0	0	0	185,285	05/31/2023
G9161#-AC-9	UDG Healthcare FIN LTD Sr. Unsecured	D	08/16/2021	Call 100.0000		2,103,639	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	699,860	01/21/2021
G9338#-AA-1	Vesuvius Holdings Limited Senior Note	B	12/03/2021	Various		5,727,183	5,727,183	6,905,114	6,212,318	0	0	0	0	692,796	5,727,183	(1,177,931)	0	(1,177,931)	78,119	05/07/2026
G9338#-AA-1	Vesuvius Holdings Limited Senior Note	B	09/01/2021	Various		6,965,804	6,923,151	7,976,183	7,175,926	0	0	0	0	800,257	6,983,116	(1,053,032)	(17,312)	(1,070,344)	18,630	05/10/2047
G9338#-AC-7	Vesuvius Holdings Limited Senior Note	B	09/01/2021	Various		14,575,236	13,185,554	15,191,116	13,666,978	0	0	0	0	1,524,138	13,663,126	(2,005,562)	912,110	(1,093,452)	9,852	09/30/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G9338#-AJ-2	Vesuvius Holdings Limited Sr. Unsecured	B	09/01/2021	PICA-SA-GM FOREX		2,297,881	2,067,941	1,906,510	2,143,445	0	0	0	0	(236,934)	2,067,941	161,431	229,940	391,371	25,552	10/16/2028
G9385#-AA-3	Vivid Housing Limited Senior Secured Not	B	09/01/2021	Various		31,906,100	30,200,305	30,407,675	29,996,226	0	0	0	0	411,448	30,200,305	(207,370)	1,705,795	1,498,425	890,509	03/01/2024
G9400#-AB-2	WMR Three Ltd; WMR Four Ltd Senior Sec	D	12/31/2021	Redemption 100.0000		896,715	896,715	896,715	896,715	0	0	0	0	0	896,715	0	0	0	49,176	06/30/2027
G9523#-AF-5	Weir Group plc Senior Note	D	09/01/2021	DB PPC NonTrust GOLD		3,478,327	3,444,799	3,511,972	3,473,473	0	(16,896)	0	(16,896)	0	3,456,577	0	21,750	21,750	734,474	04/19/2028
G9523#-AG-3	Weir Group plc Senior Note	D	04/01/2021	Various		2,602,193	2,521,040	2,532,820	2,525,012	0	(453)	0	(453)	0	2,524,559	0	77,634	77,634	30,404	09/30/2033
G9605#-AG-4	Whitbread plc Senior Note	B	09/07/2021	Maturity		863,753	863,753	1,011,905	856,485	0	0	0	0	155,420	863,753	(148,152)	0	(148,152)	153,222	02/16/2022
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING	D	01/15/2021	Redemption 100.0000		25,940	25,940	21,045	24,988	0	951	0	951	0	25,940	0	0	0	68,383	02/16/2023
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N	D	04/01/2021	PALAC FLEX		1,566,943	1,580,000	1,580,000	1,580,000	0	0	0	0	0	1,580,000	0	(13,057)	(13,057)	42,471	09/07/2021
H4212*-AC-2	Interhoerbiger Finanz AG Sr. Unsecured	D	04/01/2021	PALAC FLEX		2,007,710	2,090,000	2,090,000	2,090,000	0	0	0	0	0	2,090,000	0	(82,290)	(82,290)	0	01/15/2022
L0175#-AC-6	Alpha Trains Finance S.A. Debt in an Inf	B	09/01/2021	Various		34,003,661	33,311,611	29,915,404	34,527,868	0	0	0	0	(4,612,464)	33,311,611	3,396,207	692,050	4,088,257	26,259	03/31/2028
L3551#-AC-4	Ferrero International S.A. Senior Unsecu	B	09/01/2021	Various		5,967,722	5,765,436	5,560,548	5,975,941	0	0	0	0	(415,393)	5,765,436	204,888	202,286	407,174	24,302	12/30/2031
L9031*-AH-4	Terminal Inv Ltd Hldgs Senior Secured No	D	06/01/2021	POJ U.S. PRIVATES		1,518,731	1,377,500	1,377,500	1,377,500	0	0	0	0	0	1,377,500	0	141,231	141,231	203,800	06/30/2036
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	08/30/2021	Various		2,174,144	2,174,144	2,178,942	2,177,027	0	(2,882)	0	(2,882)	0	2,174,144	0	0	0	55,599	02/26/2026
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	09/01/2021	Various		7,525,310	7,080,361	7,109,146	7,097,655	0	(637)	0	(637)	0	7,097,017	0	428,293	428,293	37,116	05/02/2029
N5375#-AA-7	Messer Finance B.V. Senior Secured Note	B	06/14/2021	Various		10,890,779	10,890,779	10,372,271	11,144,192	0	(140,869)	0	(140,869)	(930,846)	10,890,779	818,302	0	818,302	87,183	08/30/2027
N7334#-AC-7	Wereldhave NV Senior Note	D	03/22/2021	Maturity		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	284,711	08/30/2027
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu	B	09/01/2021	Various		9,478,280	9,360,057	8,952,098	9,701,807	0	0	0	0	(749,709)	9,360,057	407,959	118,223	526,182	247,765	06/14/2021
N9176#-AE-0	VastNed Retail NV Senior Unsecured Note	B	09/01/2021	Various		20,542,359	18,805,159	17,991,907	19,491,763	0	0	0	0	(1,499,857)	18,805,159	813,252	1,737,200	2,550,452	481,250	03/22/2021
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	11/15/2021	Various		2,033,663	2,033,663	2,033,663	2,033,663	0	0	0	0	0	2,033,663	0	0	0	110,854	04/12/2023
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	04/01/2021	PALAC FLEX		257,419	244,433	228,821	237,273	0	559	0	559	0	237,832	0	19,587	19,587	582,488	01/20/2026
P1917*-AA-1	Calidra Chile Importaciones Senior Secur	D	10/15/2021	Redemption 100.0000		812,121	812,121	812,121	812,121	0	0	0	0	0	812,121	0	0	0	113,350	11/15/2025
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se	D	04/01/2021	PALAC FLEX		1,111,684	1,080,000	1,080,000	1,080,000	0	0	0	0	0	1,080,000	0	31,684	31,684	6,695	11/15/2025
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Uns	D	09/01/2021	PLIC BV SA PCG		3,561,011	3,360,948	3,360,948	3,360,948	0	0	0	0	0	3,360,949	0	200,062	200,062	46,189	07/24/2029
000000-00-0	Controladora Dolphin PIK Note tracking f	D	06/24/2021	Call 0.0009		0	37,962	1	1	0	0	0	0	0	0	0	0	0	23,528	12/11/2023
P3515#-AA-9	Trust F/1909 Senior Secured Note	D	04/01/2021	PALAC FLEX		5,808,499	5,620,000	5,620,000	5,620,000	0	0	0	0	0	5,620,000	0	188,499	188,499	124,873	06/30/2023
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un	D	09/01/2021	Various		19,506,225	16,828,664	16,828,664	16,828,664	0	0	0	0	0	16,828,664	0	2,677,561	2,677,561	0	12/15/2021
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	12/31/2021	Redemption 100.0000		862,301	862,301	862,301	862,301	0	0	0	0	0	862,301	0	0	0	131,914	08/22/2022
P5888#-AA-3	Sesajal, S.A. de C.V. Senior Unsecured N	D	11/16/2021	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	741,092	05/31/2028
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	12/31/2021	Redemption 100.0000		1,259,185	1,259,185	1,259,185	1,259,185	0	0	0	0	0	1,259,185	0	0	0	9,940	09/30/2037
Q0005@-AB-1	AHACS Pty Ltd Senior Unsecured Note	B	07/06/2021	Call 100.0000		12,148,366	9,869,079	9,918,421	10,153,290	0	0	0	0	(234,868)	9,869,079	(49,342)	0	(49,342)	180,000	11/19/2024
Q0458*-AD-1	AquaSure Finance Pty Ltd Senior Secured	D	09/01/2021	Various		9,942,867	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,652,312	0	290,556	290,556	114,565	03/10/2050
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured	D	07/12/2021	Redemption 100.0000		299,396	299,396	299,396	299,396	0	0	0	0	0	299,396	0	0	0	14,579	03/31/2037
Q1297#-AF-5	CSL Finance PTY Ltd. Senior Note	B	09/01/2021	Various		7,358,854	6,974,865	7,658,200	7,229,528	0	0	0	0	428,672	6,974,865	(683,335)	383,989	(299,346)	10,088	01/12/2034
Q1842#-AF-5	Brookfield WA Rail Pty Ltd Debt in Infra	D	07/16/2021	Maturity		5,800,000	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	108,061	11/12/2024
Q2309#-AA-0	Charter Hall Wholesale Mgt Ltd Senior Se	B	09/01/2021	Various		24,849,130	21,681,883	22,594,133	22,892,283	0	0	0	0	(298,150)	21,681,884	(912,250)	3,167,246	2,254,996	240,700	07/16/2021
Q3300*-AA-1	DuluxGroup (Finance) Pty. Ltd. Senior No	D	09/20/2021	Maturity		11,220,000	11,220,000	11,220,000	11,220,000	0	0	0	0	0	11,220,000	0	0	0	912,161	05/11/2027
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note	B	09/27/2021	Various		7,525,293	6,819,648	6,866,938	7,226,064	0	0	0	0	(359,126)	7,525,293	(47,290)	0	(47,290)	415,190	09/20/2021
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note	B	09/01/2021	PLIC BVSA FOREX PCG		4,729,802	4,012,675	4,026,127	4,236,684	0	0	0	0	(210,558)	1,666,993	(13,452)	717,127	703,675	1,152,749	07/31/2025
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note	B	09/01/2021	DB NON TR FOREX GOLD		1,609,764	1,427,523	2,103,637	1,507,216	0	0	0	0	596,421	1,427,523	(676,113)	182,241	(493,872)	246,219	07/31/2025
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un	D	02/01/2021	PLIC BV SA PCG		3,406,773	3,070,000	3,070,000	3,070,000	0	0	0	0	0	3,070,000	0	336,773	336,773	134,442	07/12/2023
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec	B	09/01/2021	DC NON TR FOREX GOLD		7,538,539	7,308,040	7,376,042	7,248,669	0	0	0	0	127,373	7,308,040	(68,002)	230,499	162,497	48,268	08/11/2031
Q3971@-AE-9	GPT RE Limited Senior Unsecured	D	02/01/2021	PLIC BV SA PCG		8,096,675	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	596,675	596,675	318,985	07/20/2028
Q3973*-AB-5	GPC Asia Pacific Hldgs Pty Ltd Senior Un		09/01/2021	PICASA BMS FOREX PRV		6,718,534	6,337,566	6,005,014	6,691,363	0	0	0	0	(686,349)	6,337,566	332,552	380,968	713,520	41,423	06/02/2027
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse	B	09/01/2021	DC NON TR FOREX GOLD		7,496,372	6,536,852	6,683,090	6,901,775	0	0	0	0	(218,685)	6,536,852	(146,237)	959,520	813,283	148,482	06/30/2026
Q6634@-AK-7	Newcastle Coal Infrastructure Debt in In	D	09/01/2021	Various		4,360,375	4,042,610	4,042,610	4,042,610	0	0	0	0	0	4,042,611	0	317,764	317,764	304,873	09/20/2027
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec	D	09/01/2021	Various		5,720,402	5,240,000	5,240,000	5,240,000	0	0	0	0	0	5,240,000	0	480,402	480,402	182,736	11/14/2023
Q9389#-AE-0	Vector Limited Senior Note	D	10/14/2021	Various		18,216,079	18,216,079	18,152,907	18,197,406	0	18,673	0	18,673	0	18,216,079	0	0	0	205,268	09/22/2025
Q9389#-AE-0	Vector Limited Senior Note	D	09/01/2021	Various		16,976,524	16,933,921	16,933,921	16,933,921	0	0	0	0	0	16,933,922	0	42,602	42,602	619,347	10/14/2021
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured	D	09/01/2021	Various		4,306,075	3,945,630	3,950,607	3,948,380	0	(347)	0	(347)	0	3,948,034	0	358,041	358,041	506,983	10/14/2021
Q9396#-AP-6	Victoria PWR Networks Pty Ltd Senior Uns	D	09/01/2021	Various		9,280,977	8,482,224	8,482,224	8,482,224	0	0	0	0	0	8,482,223	0	798,754	798,754	105,765	12/22/2025
Q9396#-AQ-4	Victoria PWR Networks Pty Ltd Senior Uns	D	02/01/2021	PLIC BV SA PCG		4,506,929	4,050,000	4,050,000	4,050,000	0	0	0	0	0	4,050,000	0	456,929	456,929	220,382	06/09/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	09/30/2021	Various		499,016	499,016	499,016	499,016	0	0	0	0	0	499,016	0	0	0	53,298	09/10/2029
R6237@-AA-9	Norspan LNG VI AS Sr. Secured	D	09/30/2021	Various		939,831	939,831	939,831	939,831	0	0	0	0	0	939,831	0	0	0	18,352	03/30/2032
R6237@-AA-9	Norspan LNG VI AS Sr. Secured	D	09/01/2021	Various		12,645,477	12,439,676	12,439,676	12,439,676	0	0	0	0	0	12,532,312	0	113,165	113,165	15,662	02/10/2048
T0296#-AC-2	AMA SpA Senior Secured Note	B	09/19/2021	Various		2,367,826	2,367,826	2,344,828	2,468,393	0	0	0	0	(123,566)	2,367,826	22,998	0	22,998	109,773	09/19/2028
T0296#-AC-2	AMA SpA Senior Secured Note	B	09/01/2021	PLIC BVSA FOREX PCG		1,142,750	1,089,103	1,072,357	1,128,868	0	0	0	0	(56,510)	1,089,102	16,745	53,648	70,393	50,935	09/19/2028
T0440#-AB-9	Aquafil SpA Senior Unsecured Note	B	09/01/2021	Various		8,023,984	7,281,195	7,148,888	7,547,042	0	0	0	0	(398,154)	7,281,194	132,307	742,790	875,097	325,677	09/20/2028
T3420#-AA-9	CRIF SpA Senior Unsecured	B	07/19/2021	Redemption 100.0000		1,414,745	1,414,745	1,354,167	1,466,275	0	0	0	0	(112,108)	1,414,745	60,578	0	60,578	31,819	07/19/2028
T3495*-AB-1	De'Longhi SpA Senior Unsecured	B	06/14/2021	Redemption 100.0000		20,593,911	20,593,911	19,006,629	20,782,449	0	0	0	0	(1,775,820)	20,593,911	1,587,283	0	1,587,283	169,900	06/14/2027
T3495*-AB-1	De'Longhi SpA Senior Unsecured	B	09/01/2021	Various		7,920,954	7,607,144	7,211,143	7,884,892	0	0	0	0	(673,749)	7,607,143	396,001	313,811	709,812	91,307	06/14/2027
T4758*-AA-3	GVS S.p.A. Senior Note	D	01/09/2021	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	81,250	01/09/2024
T4758*-AA-3	GVS S.p.A. Senior Note	D	09/01/2021	PLIC BV SA PCG		1,000,936	940,213	940,213	940,213	0	0	0	0	0	940,213	0	60,723	60,723	69,941	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured	B	07/25/2021	Redemption 100.0000		5,976,699	5,976,699	5,757,429	6,217,566	0	0	0	0	(460,137)	5,976,699	219,270	0	219,270	182,110	07/25/2024
T4968@-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	06/15/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,750	06/15/2024
T4968@-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	09/01/2021	PLIC BV SA PCG		3,185,414	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	185,414	185,414	101,333	06/15/2024
T4968@-AB-5	Sol SpA Senior Note 4.250% 05/29/25	D	05/29/2021	Various		1,330,000	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	0	0	28,263	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note	B	03/12/2021	Various		1,451,933	1,451,933	1,379,536	1,487,894	0	207	0	207	(108,139)	1,451,933	71,971	0	71,971	14,229	03/12/2027
T5R5A3-AA-8	Gnutti Carlo SpA Senior Secured Note	B	12/12/2021	Redemption 100.0000		6,280,278	6,280,278	6,329,444	6,797,500	0	0	0	0	(468,056)	6,280,278	(49,167)	0	(49,167)	234,150	12/12/2028
T6340*-AA-3	L'Isolante K-Flex SpA Senior Unsecured N	B	04/21/2021	Call 100.0000		19,592,830	19,592,830	18,870,000	19,896,922	0	0	0	0	(1,026,922)	19,592,830	722,830	0	722,830	504,092	07/27/2023
T7429@-AA-3	Piaggio SpA Senior Note	D	07/31/2021	Various		3,349,333	3,349,333	3,349,333	3,349,333	0	0	0	0	0	3,349,333	0	0	0	217,707	07/31/2021
T7429@-AA-3	Piaggio SpA Senior Note	D	04/01/2021	Various		1,023,836	1,016,797	1,016,267	1,016,635	0	12	0	12	0	1,016,647	0	7,189	7,189	44,245	07/31/2021
T7460M-AA-6	Orsero SpA Senior Unscured Note	B	09/01/2021	PLIC BVSA FOREX PCG		338,848	319,167	308,014	330,820	0	0	0	0	(22,806)	319,167	11,153	19,681	30,834	10,672	10/04/2028
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	10/09/2021	Redemption 100.0000		416,591	416,591	457,120	440,401	0	0	0	0	16,719	416,591	(40,529)	0	(40,529)	19,636	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note	D	06/01/2021	Various		3,183,143	3,183,143	3,183,143	3,183,143	0	0	0	0	0	3,183,143	0	0	0	95,494	05/03/2023
000000-00-0	GAP Partnership Group Ltd		12/31/2021	Various		0	0	0	0	0	0	0	0	0	0	(23,896)	0	(23,896)	0	
G8879#-AB-6	Kondor Midco Ltd.		12/31/2021	Various		0	0	0	0	0	0	0	0	0	0	1,805	0	1,805	0	
G6135#-11-2	Milson Bidco Limited		12/31/2021	Various		0	0	0	0	0	0	0	0	0	0	(819)	0	(819)	0	
000000-00-0	VP Plc		12/31/2021	Various		0	0	0	0	0	0	0	0	0	0	62,300	0	62,300	0	
271790-AA-5	ENRON		12/31/2021	Various		0	0	0	0	0	0	0	0	0	(3,281)	0	3,281	3,281	0	
313382-VT-7	GSE QUALIFIED SETTLEMENT FUND		12/31/2021	Various		0	0	0	0	0	0	0	0	0	(3,690,211)	0	3,690,211	3,690,211	0	
552953-AR-2	MGM Mirage Litigations		12/31/2021	Various		0	0	0	0	0	0	0	0	0	(913)	0	913	913	0	
65340@-AA-8	Nextsource		12/31/2021	Various		0	0	0	0	0	0	0	0	0	(33,914)	0	33,914	33,914	0	
B8A0LH-6J-3	Syncora - Country Wide Home Loan		12/31/2021	Various		0	0	0	0	0	0	0	0	0	(69,573)	0	69,573	69,573	0	
00764M-CS-4	BLACKROCK WELLS FARGO TRUSTEE		12/31/2021	Various		0	0	0	0	0	0	0	0	0	(520)	0	520	520	0	
000000-00-0	Bowline Energy		12/31/2021	Various		0	0	0	0	0	0	0	0	0	3,491,900	0	(3,491,900)	(3,491,900)	0	
674482-A#-1	Obsidian Energy Ltd. Series X Sr GTD Note		12/31/2021	Various		0	0	0	0	0	0	0	0	0	75,254	0	(75,254)	(75,254)	0	
674482-A*-5	Obsidian Energy Ltd. Series G Senior Guaranteed NT		12/31/2021	Various		0	0	0	0	0	0	0	0	0	25,970	0	(25,970)	(25,970)	0	
674482-A@-3	Obsidian Energy Ltd. Series S Sr Gtd Note		12/31/2021	Various		0	0	0	0	0	0	0	0	0	20,892	0	(20,892)	(20,892)	0	
707887-A#-2	Penn West Petroleum Ltd New Series Y Sr GTD Note		12/31/2021	Various		0	0	0	0	0	0	0	0	0	31,890	0	(31,890)	(31,890)	0	
87124V-B*-9	Sydney Airport Finance Co Pty Debt in Infrastructure		12/31/2021	Various		0	0	0	0	0	0	0	0	0	126,140	0	(126,140)	(126,140)	0	
02308#-AB-9	Charter Hall Invest Mgt Ltd Senior Unsecured Note		12/31/2021	Various		0	0	0	0	0	0	0	0	0	672,377	0	(672,377)	(672,377)	0	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,238,207,605	16,664,170,518	16,960,120,624	16,989,591,383	(402,885)	(2,643,564)	1,292,727	(4,339,176)	(1,881,223)	16,940,168,568	(25,833,942)	211,297,864	185,463,922	287,831,245	XXX
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A		03/08/2021	Security Withdraw		1,207,435	761,000	863,039	850,880	0	(364)	0	(364)	0	850,516	0	356,919	356,919	0	
06369Z-CE-2	BANK OF MONTREAL DISCOUNT NOTE		06/09/2021	Various		257,295	244,523	227,576	235,889	0	(553)	0	(553)	(9,762)	244,294	18,719	13,001	31,720	0	
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN	A	04/20/2021	Various		23,841,900	29,690,000	25,060,349	25,060,349	0	0	0	0	0	25,060,349	0	(1,218,449)	(1,218,449)	0	
054536-AA-5	AXA SA NT SUB NOTES 8.600% 12/15/30	D	03/08/2021	Security Withdraw		1,241,292	800,000	808,460	805,137	0	(183)	0	(183)	0	804,954	0	436,338	436,338	0	
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	D	10/12/2021	LOTUSIL		6,631,322	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	231,322	231,322	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4899999. Subtotal - Bonds - Hybrid Securities						33,179,244	37,895,523	33,359,424	33,352,255	0	(1,100)	0	(1,100)	(9,762)	33,360,113	18,719	(180,869)	(162,150)	0	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		12/31/2021	Various		141,190	141,190	141,190	141,190	0	0	0	0	0	141,190	0	0	0	0	
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		09/01/2021	PLIC BV SA PCG		337,725	277,532	277,532	277,532	0	0	0	0	0	277,532	0	60,193	60,193	0	
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2021	Various		32,899	32,899	32,899	32,899	0	0	0	0	0	32,899	0	0	0	0	
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		09/01/2021	PLIC BV SA PCG		130,025	77,248	77,248	77,248	0	0	0	0	0	77,248	0	52,777	52,777	0	
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN		09/01/2021	PLIC BV SA PCG Redemption		778,145	888,737	231,925	556,871	0	25,363	0	25,363	0	582,234	0	195,911	195,911	43,399	07/01/2046
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2021	100.0000		643,560	643,560	643,560	643,560	0	0	0	0	0	643,560	0	0	0	4,358	09/17/2029
74408#-AG-4	Pru Ann Life Assurance Corp Senior Note		06/20/2021	Maturity		93,670,886	93,670,886	93,670,886	93,670,886	0	0	0	0	0	93,670,886	0	0	0	61,926	09/30/2150
74467@-AB-5	Pru Ann Life Assurance Corp Note		06/28/2021	Maturity		26,000,000	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	0	0	15,862	12/15/2030
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		12/15/2021	Various		7,039,322	7,039,322	7,039,322	7,039,322	0	0	0	0	0	7,039,322	0	0	0	314,667	10/18/2042
P7921#-AA-8	Prudential Chile II Spa Promissory Note	B	03/08/2021	Call 100.0000		4,545,839	4,545,839	4,913,962	4,714,431	0	0	0	0	199,531	4,545,839	(368,123)	0	(368,123)	11,655	09/30/2025
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						133,319,591	133,317,213	133,028,524	133,153,939	0	25,363	0	25,363	199,531	133,010,710	(368,123)	308,881	(59,242)	451,867	XXX
00109X-AC-1	ADB Companies, LLC Sr. Secured		06/30/2021	Call 100.0000 Redemption		307,305	307,305	307,305	307,305	0	0	0	0	0	307,305	0	0	0	21,018	09/30/2025
00109X-AC-1	ADB Companies, LLC Sr. Secured		12/31/2021	100.0000		921,914	921,914	921,914	921,914	0	0	0	0	0	921,914	0	0	0	4,887	12/31/2027
00120@-AA-1	AES US Wind Generation Holding Debt in a		12/31/2021	Various		4,492,750	4,492,750	4,492,750	4,492,750	0	0	0	0	0	4,492,750	0	0	0	7,681	12/31/2027
00120@-AA-1	AES US Wind Generation Holding Debt in a		06/01/2021	POJ U.S. PRIVATES		5,308,395	4,949,103	4,949,103	4,949,103	0	0	0	0	0	4,949,103	0	359,292	359,292	0	12/31/2027
00120@-AB-9	AES US Wind Generation Holding Debt in a		06/30/2021	Various Redemption		916,439	916,439	916,439	916,439	0	0	0	0	0	916,439	0	0	0	49,561	04/30/2028
00227@-AA-3	ASC Leasing VI Inc Senior Secured Term L		12/31/2021	100.0000		1,362,947	1,362,947	1,362,947	1,362,947	0	0	0	0	0	1,362,947	0	0	0	1,625,190	06/20/2021
00452@-AB-7	AM LLC Senior Secured Term Loan		09/30/2021	Various		1,134,222	1,134,222	1,134,222	1,134,222	0	0	0	0	0	1,134,222	0	0	0	337,220	06/28/2021
00452@-AB-7	AM LLC Senior Secured Term Loan		12/31/2021	Various		286,000	286,000	286,000	286,000	0	0	0	0	0	286,000	0	0	0	197,523	03/15/2040
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		11/22/2021	Call 100.0000 Redemption		2,643,431	2,643,431	2,643,431	2,643,431	0	0	0	0	0	2,643,431	0	0	0	148,261	03/07/2026
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		09/01/2021	100.0000		590,161	590,161	590,161	590,161	0	0	0	0	0	590,161	0	0	0	11,759	12/18/2025
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure		09/24/2021	Call 100.0000 Redemption		3,953,046	3,637,253	3,637,253	3,637,253	0	0	0	0	0	3,637,253	0	0	0	46,725	12/18/2025
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure		06/30/2021	100.0000		414,066	414,066	414,066	414,066	0	0	0	0	0	414,066	0	0	0	168,332	06/30/2032
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		04/29/2021	Call 100.0000 Redemption		6,175,194	6,175,194	6,175,194	6,175,194	0	0	0	0	0	6,175,194	0	0	0	92,899	06/30/2032
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		03/31/2021	100.0000		130,094	130,094	130,094	130,094	0	0	0	0	0	130,094	0	0	0	9,690	06/30/2021
02139*-AA-8	Altamira Technologies Corp Senior Secure		12/30/2021	Various		369,250	369,250	369,250	369,250	0	0	0	0	0	369,250	0	0	0	34,414	04/09/2025
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		09/29/2021	Various		10,599,412	10,599,412	10,599,412	10,599,412	0	0	0	0	0	10,599,412	0	0	0	36,997	04/30/2023
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		09/01/2021	Various Redemption		835,096	835,096	835,096	835,096	0	0	0	0	0	835,096	0	0	0	12,392	04/30/2023
03117@-AA-0	Amherst ASG Holdings, LLC Sr. Secured		12/31/2021	100.0000		288,500	288,500	288,500	288,500	0	0	0	0	0	288,500	0	0	0	51,150	02/24/2026
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter		01/05/2021	Various		11,268,804	11,268,804	11,268,804	11,268,804	0	0	0	0	0	11,268,804	0	0	0	26,422	02/24/2026
05357@-AA-4	Avenger Flight Group, LLC Sr. Secured Te		06/25/2021	Various		10,506,216	10,506,216	10,506,216	10,506,216	0	0	0	0	0	10,506,216	0	0	0	174,425	09/30/2024
05357@-AA-4	Avenger Flight Group, LLC Sr. Secured Te		03/31/2021	Various		51,521	51,521	51,521	51,521	0	0	0	0	0	51,521	0	0	0	1,974	09/30/2024
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te		06/25/2021	Various		2,505,238	2,505,238	2,505,238	2,505,238	0	0	0	0	0	2,505,238	0	0	0	19,959	07/24/2025
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te		03/31/2021	Various Redemption		12,763	12,763	12,763	12,763	0	0	0	0	0	12,763	0	0	0	502,354	12/21/2023
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2021	100.0000		15,040	15,040	15,040	15,040	0	0	0	0	0	15,040	0	0	0	19,777	12/21/2023
08516*-AB-6	Berlin Station LLC Senior Note		10/29/2021	Various		1,285,367	2,447,500	1,045,562	1,119,651	0	0	74,088	(74,088)	0	1,285,367	0	0	0	37,247	05/15/2045
08516*-AB-6	Berlin Station LLC Senior Note		10/29/2021	Various		4,397,422	0	4,397,422	4,397,422	0	0	0	0	0	4,397,422	0	0	0	13,064	12/18/2025
08516*-AC-4	Berlin Station LLC Term		10/29/2021	Call 46.2538		989,831	2,140,000	719,718	760,526	0	0	40,809	(40,809)	0	766,465	0	223,366	223,366	48,612	11/10/2048
08516*-AC-4	Berlin Station LLC Term		10/29/2021	Capital Distribution		1,342,078	0	1,342,078	1,342,078	0	0	0	0	0	1,342,078	0	0	0	232,263	01/07/2021
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		12/31/2021	Various		974,308	974,308	974,308	974,308	0	0	0	0	0	974,308	0	0	0	602,745	09/25/2025
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		12/31/2021	100.0000 Redemption		882,814	882,814	882,814	882,814	0	0	0	0	0	882,814	0	0	0	985	09/25/2025
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec		12/31/2021	Various		194,651	194,651	194,651	194,651	0	0	0	0	0	194,651	0	0	0	143,099	09/25/2025
14081*-AC-7	Carbon California Company, LLC Senior Se		12/31/2021	Various		1,509,283	1,509,283	1,509,283	1,509,283	0	0	0	0	0	1,509,283	0	0	0	241	09/25/2025
14081*-AC-7	Carbon California Company, LLC Senior Se		04/01/2021	PPC DL - PALAC Flex		1,645,507	1,642,222	1,642,222	1,642,222	0	0	0	0	0	1,642,223	0	3,284	3,284	278	10/08/2025
19770#-AB-0	Columbia Holdings Inc. Senior Secured No		12/16/2021	Call 100.0000		2,387,085	2,387,085	2,445,879	2,582,102	0	0	0	0	(136,222)	2,387,085	(58,794)	0	(58,794)	27,351	06/30/2023
19770#-AB-0	Columbia Holdings Inc. Senior Secured No		11/29/2021	Various		796,013	796,013	773,149	816,209	0	0	0	0	(43,060)	796,013	22,864	0	22,864	24,617	06/30/2023
19770#-AB-0	Columbia Holdings Inc. Senior Secured No		09/01/2021	Various		4,638,461	4,574,871	4,491,740	4,741,906	0	0	0	0	(250,166)	4,574,870	83,130	63,591	146,721	7,154	12/31/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		12/16/2021	Various		4,984,375	4,984,375	4,984,375	4,984,375	0	0	0	0	0	4,984,375	0	0	0	78,470	05/15/2023
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		11/29/2021	Various		921,515	921,515	921,515	921,515	0	0	0	0	0	921,515	0	0	0	25,959	05/15/2023
228047-A#-3	Crowley Holdings, Inc. Senior Secured		03/22/2021	Call 100.0000		335,348	335,348	335,348	335,348	0	0	0	0	0	335,348	0	0	0	144,725	08/28/2024
26950#-AB-9	Eagle Creek Hydro Hldngs, LLC Term Loan		02/26/2021	Call 100.0000		716,416	716,416	716,416	716,416	0	0	0	0	0	716,416	0	0	0	25,179	08/28/2024
26972#-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver		12/29/2021	Various		277,163	0	277,163	277,163	0	0	0	0	0	277,163	0	0	0	198,260	08/28/2024
29278#-AA-0	EnerVest Energy Instl Fund Sr. Secured		09/08/2021	Call 100.0000		782,754	782,754	782,754	782,754	0	0	0	0	0	782,754	0	0	0	305,861	02/01/2025
29278#-AA-0	EnerVest Energy Instl Fund Sr. Secured		06/30/2021	Redemption 100.0000		1,662,316	1,662,316	1,662,316	1,662,316	0	0	0	0	0	1,662,316	0	0	0	52,874	02/01/2025
29358#-AK-1	EnsembleIQ Term B 0.000% 12/31/22		12/29/2021	Call 95.1977		28,996	30,459	21,179	21,179	0	0	0	0	0	24,310	0	4,686	4,686	29,115	01/15/2027
29358#-AK-1	EnsembleIQ Term B 0.000% 12/31/22		12/29/2021	Capital Distribution		151,912	0	151,912	151,912	0	0	(3,131)	3,131	0	151,912	0	0	0	2,543	06/20/2024
29358#-AL-9	EnsembleIQ Term A 0.000% 12/31/22		12/29/2021	Various		114,781	123,024	83,208	83,208	0	0	0	0	0	114,781	0	0	0	19,865	11/15/2048
29358#-AL-9	EnsembleIQ Term A 0.000% 12/31/22		12/29/2021	Various		607,835	0	607,835	607,835	0	0	(31,573)	31,573	0	607,835	0	0	0	2,557	07/31/2025
39143#-AA-2	Great Western Leasing and Sale Senior Se		12/01/2021	Call 100.0000		2,272,444	2,272,444	2,272,444	2,272,444	0	0	0	0	0	2,272,444	0	0	0	0	12/31/2022
39143#-AA-2	Great Western Leasing and Sale Senior Se		12/01/2021	Redemption 100.0000		1,128,868	1,128,868	1,128,868	1,128,868	0	0	0	0	0	1,128,868	0	0	0	30,872	07/06/2024
39143#-AA-2	Great Western Leasing and Sale Senior Se		08/31/2021	Various		4,434,092	4,461,306	4,461,306	4,461,306	0	0	0	0	0	4,461,306	0	(27,214)	(27,214)	68,060	07/06/2024
39143#-AA-2	Great Western Leasing and Sale Senior Se		01/04/2021	Redemption 100.0000		125,514	125,514	125,514	125,514	0	0	0	0	0	125,514	0	0	0	0	12/31/2022
000000-00-0	HCA INC BK LN 0.000% 03/18/26		06/30/2021	Redemption 100.0000		1,392,623	1,392,623	1,395,631	1,395,915	0	(3,293)	0	(3,293)	0	1,392,623	0	0	0	0	12/31/2022
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		09/30/2021	Various		59,962	59,962	59,962	59,962	0	0	0	0	0	59,962	0	0	0	0	12/31/2022
40480#-AB-9	HCLS Buyer, LLC Sr. Secured		12/31/2021	Various		713,000	713,000	713,000	713,000	0	0	0	0	0	713,000	0	0	0	0	12/31/2022
44860#-AG-8	Hybrid Design Associates LLC Senior Secu		12/29/2021	Various		104,774	0	104,774	104,774	0	0	0	0	0	104,774	0	0	0	99,359	07/24/2023
44860#-AH-6	Hybrid Design Associates LLC Senior Secu		12/29/2021	Various		104,082	0	103,499	103,499	0	0	0	0	0	103,499	0	583	583	25,982	07/24/2023
46666#-AA-4	JVMC Holdings Corp. Senior Secured Term		12/31/2021	Various		1,286,128	1,286,128	1,286,128	1,286,128	0	0	0	0	0	1,286,128	0	0	0	148,280	07/24/2023
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure		06/30/2021	Call 100.0000		105,833	105,833	105,833	105,833	0	0	0	0	0	105,833	0	0	0	522	07/24/2023
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure		12/30/2021	Redemption 100.0000		317,500	317,500	317,500	317,500	0	0	0	0	0	317,500	0	0	0	13,045	03/18/2026
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		12/24/2021	Call 100.0000		8,993,463	8,993,463	8,993,463	8,993,463	0	0	0	0	0	8,993,463	0	0	0	2,567	12/21/2023
50077#-AB-5	Krayn Wind LLC Term 0.086% 12/31/19		12/07/2021	Various		1,473,260	1,052,455	484,228	484,228	0	0	0	0	0	484,228	0	989,032	989,032	33,770	12/29/2025
50077#-AB-5	Krayn Wind LLC Term 0.086% 12/31/19		11/17/2021	Various		51,630	0	51,630	51,630	0	0	0	0	0	51,630	0	0	0	0	01/07/2022
50077#-AC-3	Krayn Wind LLC Senior Note		12/07/2021	Various		33,746,274	24,107,365	11,091,665	11,091,665	0	0	0	0	0	11,091,664	0	22,654,610	22,654,610	0	01/07/2022
50077#-AC-3	Krayn Wind LLC Senior Note		11/17/2021	Various		1,182,638	0	1,182,638	1,182,638	0	0	0	0	0	1,182,638	0	0	0	67,676	02/28/2024
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note		09/23/2021	Write-Off		0	0	0	0	0	0	0	0	0	0	0	0	0	4,257	12/20/2023
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		10/07/2021	Various		812,640	812,640	812,640	812,640	0	0	0	0	0	812,640	0	0	0	17,098	12/20/2023
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		12/31/2021	Various		183,172	183,172	183,172	183,172	0	0	0	0	0	183,172	0	0	0	175,872	06/05/2024
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		03/31/2021	Call 100.0000		742,500	742,500	742,500	742,500	0	0	0	0	0	742,500	0	0	0	0	12/31/2019
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		03/31/2021	Call 100.0000		198,113	198,113	198,113	198,113	0	0	0	0	0	198,113	0	0	0	0	12/31/2019
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		12/31/2021	Redemption 100.0000		109,800	109,800	109,800	109,800	0	0	0	0	0	109,800	0	0	0	0	12/31/2030
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		12/01/2021	Redemption 100.0000		1,924,142	1,924,142	1,924,142	1,924,142	0	0	0	0	0	1,924,142	0	0	0	0	12/31/2030
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		04/01/2021	PALAC FLEX		2,663,586	2,573,629	2,573,629	2,573,629	0	0	0	0	0	2,573,629	0	89,957	89,957	0	01/02/2024
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		08/11/2021	Various		1,826,833	1,826,833	1,826,833	1,826,833	0	0	0	0	0	1,826,833	0	0	0	42,509	12/13/2024
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		08/02/2021	Various		452,052	452,052	452,052	452,052	0	0	0	0	0	452,052	0	0	0	12,642	12/13/2024
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		04/01/2021	PALAC FLEX		456,323	459,864	459,864	459,864	0	0	0	0	0	459,864	0	(3,541)	(3,541)	15,104	03/31/2024
00000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC		10/07/2021	Bank of America, NA		222,302	222,302	222,795	222,486	0	(72)	0	(72)	0	222,415	0	(113)	(113)	3,467	03/31/2024
00000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC		12/22/2021	Redemption 100.0000		1,255,319	1,255,319	1,258,106	1,256,361	0	(1,042)	0	(1,042)	0	1,255,319	0	0	0	4,852	03/31/2024
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		08/09/2021	Call 83.2603		2,309,024	2,773,259	1,980,424	2,590,745	0	(41,776)	568,545	(610,321)	0	1,980,424	0	328,600	328,600	62,637	06/30/2025
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		03/01/2021	Redemption 100.0000		36,617	36,617	33,651	34,154	0	2,462	0	2,462	0	36,617	0	0	0	54,064	06/30/2025
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		08/09/2021	Various		18,390,429	22,087,871	15,782,107	22,128,302	0	(40,387)	6,305,808	(6,346,195)	0	15,782,108	0	2,608,321	2,608,321	53,085	06/30/2024
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		03/01/2021	Various		291,635	291,635	291,635	291,635	0	0	0	0	0	291,635	0	0	0	6,820	06/30/2024
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		08/09/2021	Call 83.2603		2,912,106	3,497,592	2,497,073	3,265,040	0	(53,359)	714,511	(767,870)	0	2,497,170	0	414,936	414,936	6,391	06/30/2024
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		03/01/2021	Redemption 100.0000		46,180	46,180	42,398	43,044	0	3,136	0	3,136	0	46,180	0	0	0	4,245	10/04/2023
00000-00-0	Nutrisystem, Inc. Sr. Secured		02/11/2021	Call 100.0000		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	49,308	10/04/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Nutrisystem, Inc. Sr. Secured		04/21/2021	Call 100.0000		31,450,000	31,450,000	31,450,000	31,450,000	0	0	0	0	0	31,450,000	0	0	0	81,318	06/07/2024
67113U-AB-2	OT BORROWER LLC Sr. Secured		06/15/2021	Call 100.0000 Redemption		29,625,000	29,625,000	29,625,000	29,625,000	0	0	0	0	0	29,625,000	0	0	0	0	06/07/2024
67113U-AB-2	OT BORROWER LLC Sr. Secured		03/31/2021	100.0000 Redemption		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	647,662	06/07/2024
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		05/06/2021	Call 100.0000 Redemption		55,592	55,592	55,592	55,592	0	0	0	0	0	55,592	0	0	0	0	06/07/2024
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		11/01/2021	100.0000		504,000	504,000	504,000	504,000	0	0	0	0	0	504,000	0	0	0	100,845	06/07/2024
69889#-AB-3	PaR Systems Group, Inc. Senior Secured R		03/10/2021	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	0	06/07/2024
739358-AA-3	The Power-Sonic Corporation Senior Secur		11/21/2021	Various		500,356	500,356	500,356	500,356	0	0	0	0	0	500,356	0	0	0	25,500	12/09/2025
739358-AA-3	The Power-Sonic Corporation Senior Secur		05/21/2021	Various		536,813	536,813	536,813	536,813	0	0	0	0	0	536,813	0	0	0	733,833	12/09/2025
740638-AA-5	Pref Apt Com Op Partnership LP Revolver		05/04/2021	Call 100.0000		3,456,400	3,456,400	3,456,400	3,456,400	0	0	0	0	0	3,456,400	0	0	0	1,014,212	07/21/2026
740638-AA-5	Pref Apt Com Op Partnership LP Revolver		04/01/2021	PALAC FLEX PMCC FRL		543,981	543,600	543,600	543,600	0	0	0	0	0	543,600	0	381	381	3,320	07/21/2026
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure		06/30/2021	Call 100.0000 Redemption		84,219	84,219	84,219	84,219	0	0	0	0	0	84,219	0	0	0	1,406	10/31/2022
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure		12/31/2021	100.0000		168,438	168,438	168,438	168,438	0	0	0	0	0	168,438	0	0	0	15,838	10/31/2022
748448-AA-1	Quest Products, LLC Sr. Secured		05/11/2021	Call 100.0000 Redemption		116,192	116,192	116,192	116,192	0	0	0	0	0	116,192	0	0	0	195,121	10/31/2022
748448-AA-1	Quest Products, LLC Sr. Secured		12/31/2021	100.0000 Redemption		957,031	957,031	957,031	957,031	0	0	0	0	0	957,031	0	0	0	29,267	11/21/2022
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se		06/30/2021	100.0000 Redemption		211,537	211,537	211,537	211,537	0	0	0	0	0	211,537	0	0	0	8,808	11/21/2022
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		03/31/2021	Various		1,048,000	1,048,000	1,048,000	1,048,000	0	0	0	0	0	1,048,000	0	0	0	21,897	05/03/2025
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		03/31/2021	Various		3,969,000	3,969,000	3,969,000	3,969,000	0	0	0	0	0	3,969,000	0	0	0	4,711	05/03/2025
784338-AA-9	S4T Holdings Corp. Senior Secured Term L		12/27/2021	Various		11,829,924	11,829,924	11,829,924	11,829,924	0	0	0	0	0	11,829,924	0	0	0	3,387	12/31/2025
784338-AA-9	S4T Holdings Corp. Senior Secured Term L		09/30/2021	Various		486,161	486,161	486,161	486,161	0	0	0	0	0	486,161	0	0	0	11,688	12/31/2025
784338-AB-7	S4T Holdings Corp. Sr. Secured Revolver		01/19/2021	Various		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	3,565	06/19/2025
794006-A*-7	Salary.com, Inc. Senior Secured Note		03/31/2021	Call 100.0000		3,062,500	3,062,500	3,062,500	3,062,500	0	0	0	0	0	3,062,500	0	0	0	43,371	06/19/2025
834388-AA-4	Soltage, LLC Senior Secured Term Loan		12/31/2021	Call 100.0000 Redemption		702,697	702,697	702,697	702,697	0	0	0	0	0	702,697	0	0	0	4,254	06/30/2023
834388-AA-4	Soltage, LLC Senior Secured Term Loan		12/31/2021	100.0000 Redemption		263,536	263,536	263,536	263,536	0	0	0	0	0	263,536	0	0	0	29,787	03/31/2021
84381#-AA-7	Southern Sky Renewable Energy Debt in a		12/31/2021	100.0000 Redemption		804,665	804,665	804,665	804,665	0	0	0	0	0	804,665	0	0	0	89,247	03/31/2021
84381#-AB-5	Southern Sky Renewable Energy Sr. Secure		12/31/2021	Call 100.0000 Redemption		77,678	77,678	77,678	77,678	0	0	0	0	0	77,678	0	0	0	939,342	10/15/2024
84381#-AB-5	Southern Sky Renewable Energy Sr. Secure		09/30/2021	100.0000 Redemption		42,767	42,767	42,767	42,767	0	0	0	0	0	42,767	0	0	0	17,379	10/15/2024
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured		10/29/2021	100.0000 Redemption		49,959	49,959	49,959	49,959	0	0	0	0	0	49,959	0	0	0	11,569	10/15/2024
90290N-A*-0	USA Compression Partners, LP Senior Secu		12/08/2021	Call 100.0000		7,705,062	7,705,062	7,705,062	7,705,062	0	0	0	0	0	7,705,062	0	0	0	77,357	03/31/2021
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/07/2021	Call 100.0000 Redemption		1,529,426	1,529,426	1,529,426	1,529,426	0	0	0	0	0	1,529,426	0	0	0	27,593	12/10/2023
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		12/31/2021	100.0000 Redemption		673,407	673,407	673,407	673,407	0	0	0	0	0	673,407	0	0	0	10,084	12/10/2023
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec		12/31/2021	Various		1,212,699	1,212,699	1,212,699	1,212,699	0	0	0	0	0	1,212,699	0	0	0	26,335	01/03/2045
923288-AA-8	Venture Metals, LLC Senior Secure Term L		10/07/2021	Various		9,796,875	9,796,875	9,796,875	9,796,875	0	0	0	0	0	9,796,875	0	0	0	3,347	01/02/2029
923288-AA-8	Venture Metals, LLC Senior Secure Term L		09/30/2021	Various		261,250	261,250	261,250	261,250	0	0	0	0	0	261,250	0	0	0	1,378	01/02/2029
93382#-AB-5	Wapiti Raton, LLC Senior Secured Revolve		12/29/2021	Various		18,231,852	18,231,852	18,231,852	18,231,852	0	0	0	0	0	18,231,852	0	0	0	2,108	08/21/2026
96336F-AB-5	Whisps Acquistion Corp. Senior Secured T		09/21/2021	Various		12,388,750	12,388,750	12,388,750	12,388,750	0	0	0	0	0	12,388,750	0	0	0	217,732	04/02/2023
98159*-AC-7	Worldwide Machinery Senior Secured Revol		11/17/2021	Call 100.0000		494,973	494,973	474,899	494,591	0	0	19,692	(19,692)	0	474,899	0	20,074	20,074	26,477	05/01/2024
98159*-AC-7	Worldwide Machinery Senior Secured Revol		12/01/2021	Capital Distribution		82,905	0	82,905	82,905	0	0	0	0	0	82,905	0	0	0	24,479	12/31/2036
G1895#-AB-1	Carco PRP Limited Senior Secured Note		05/28/2021	Call 100.0000		333,411	333,411	317,222	334,889	0	0	0	(17,668)	0	333,411	16,190	0	16,190	17,821	09/30/2023
C0065#-AD-7	Acquisition Oil Corporation Senior Secur	A	09/30/2021	Various		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	419,089	07/01/2024
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	03/31/2021	Various		888,846	888,846	888,846	888,846	0	0	0	0	0	888,846	0	0	0	8,152	07/01/2024
D3761#-AA-3	Jahn Gmbh Senior Secured Note	B	12/20/2021	Various		398,098	398,098	387,530	416,007	0	0	0	0	(28,477)	398,098	10,568	0	10,568	902,185	03/29/2024
000000-00-0	Secuoya Grupo De Comunicacion Sr. Secure	B	12/30/2021	Redemption 100.0000		133,960	133,960	144,825	144,653	0	0	0	0	171	133,960	(10,865)	0	(10,865)	604,524	04/18/2025
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	10/25/2021	Redemption 100.0000		1,230,731	1,230,731	1,150,132	1,220,087	0	0	0	0	(69,955)	1,230,731	80,598	0	80,598	14,687	12/21/2023
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec	B	10/31/2021	Redemption 100.0000		3,453,375	3,453,375	3,178,000	3,417,375	0	0	0	0	(239,375)	3,453,375	275,375	0	275,375	0	12/21/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L	B	11/30/2021	Redemption 100.0000		2,968,694	2,968,694	2,796,877	2,943,180	0	0	0	0	(146,303)	2,968,694	171,817	0	171,817	9,481	08/28/2024
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Various		1,308,377	1,308,377	1,308,377	1,308,377	0	0	0	0	0	1,308,377	0	0	0	164,921	03/29/2023
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Various		457,419	457,419	457,419	457,419	0	0	0	0	0	457,419	0	0	0	15,204	12/31/2023
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Call 100.0000		562,162	562,162	556,488	559,189	0	1,399	0	1,399	0	560,588	0	1,574	1,574	13,911	12/19/2025
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2021	Redemption 100.0000		1,491,956	1,491,956	1,476,898	1,484,066	0	7,890	0	7,890	0	1,491,956	0	0	0	8,772	12/30/2026
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Call 100.0000		196,536	196,536	194,780	195,610	0	440	0	440	0	196,049	0	487	487	41,773	05/05/2023
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2021	Redemption 100.0000		521,599	521,599	516,939	519,140	0	2,459	0	2,459	0	521,599	0	0	0	261,374	07/25/2024
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Call 100.0000		70,660	70,660	70,660	70,660	0	0	0	0	0	70,660	0	0	0	116,235	02/04/2026
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2021	Redemption 100.0000		91,210	91,210	91,210	91,210	0	0	0	0	0	91,210	0	0	0	38,415	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Call 100.0000		307,073	307,073	307,073	307,073	0	0	0	0	0	307,073	0	0	0	13,430	12/22/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Call 100.0000		70,660	70,660	70,660	70,660	0	0	0	0	0	70,660	0	0	0	16,168	12/22/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2021	Redemption 100.0000		91,210	91,210	91,210	91,210	0	0	0	0	0	91,210	0	0	0	34,517	12/22/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	11/29/2021	Call 100.0000		307,073	307,073	307,073	307,073	0	0	0	0	0	307,073	0	0	0	5,652	12/22/2022
G6135#-AA-2	Milson Bidco Limited Revolver	D	09/30/2021	Call 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	12,067	12/22/2022
G6135#-AB-0	Milson Bidco Limited Term Loan A	B	11/22/2021	Capital Distribution		1,348,909	0	1,219,206	1,219,206	0	0	0	0	(129,703)	1,348,909	129,703	0	129,703	1,956	12/20/2022
G6916#-AA-7	Independent Builders Ltd Senior Secured	B	09/17/2021	Various		4,143,401	4,143,401	3,721,882	4,076,101	0	0	0	0	(354,219)	4,143,401	421,519	0	421,519	2,006	12/20/2022
G6916#-AB-5	Independent Builders Ltd Sr. Secured Ter	B	09/17/2021	Various		5,474,227	5,474,227	4,906,376	5,443,366	0	0	0	0	(536,990)	5,474,227	567,851	0	567,851	9,030	12/20/2022
G6916#-AB-5	Independent Builders Ltd Sr. Secured Ter	B	06/21/2021	Various		315,817	315,817	280,364	311,049	0	0	0	0	(30,685)	315,817	35,452	0	35,452	1,956	12/20/2022
G6916#-AB-5	Independent Builders Ltd Senior Secured	B	09/17/2021	Various		9,312,201	9,312,201	8,551,467	9,259,702	0	0	0	0	(708,235)	9,312,201	760,733	0	760,733	2,006	12/20/2022
G6916#-AB-5	Independent Builders Ltd Senior Secured	B	06/21/2021	Various		537,235	537,235	488,655	529,126	0	0	0	0	(40,471)	537,235	48,580	0	48,580	9,030	12/20/2022
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se	B	12/20/2021	Various		546,485	546,485	506,360	546,780	0	0	0	0	(40,420)	546,485	40,125	0	40,125	14,081	08/22/2022
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	12/20/2021	Various		1,847,119	1,847,119	1,668,638	1,848,116	0	0	0	0	(179,478)	1,847,119	178,481	0	178,481	0	11/22/2022
G7547#-AA-2	Revolution Beauty Limited Senior Secured	B	07/20/2021	Various		13,813,682	13,813,682	13,021,298	13,854,957	0	0	0	0	(833,659)	13,813,682	792,384	0	792,384	127,523	06/13/2025
G7547#-AA-2	Revolution Beauty Limited Senior Secured	B	05/21/2021	Various		186,893	186,893	170,213	181,110	0	0	0	0	(10,897)	186,893	16,681	0	16,681	224,160	06/13/2025
G7547#-AB-0	Revolution Beauty Limited Senior Secured	D	07/19/2021	Various		6,502,500	6,502,500	6,502,500	6,502,500	0	0	0	0	0	6,502,500	0	0	0	6,492	06/13/2025
G7547#-AB-0	Revolution Beauty Limited Senior Secured	D	05/21/2021	Various		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	381,318	06/13/2025
G7547#-AC-8	Revolution Beauty Limited Senior Secured	B	07/20/2021	Various		7,930,693	7,930,693	7,453,955	7,957,502	0	0	0	0	(503,547)	7,930,693	476,738	0	476,738	11,043	06/13/2025
G7547#-AC-8	Revolution Beauty Limited Senior Secured	B	04/16/2021	Various		101,729	101,729	94,955	101,369	0	0	0	0	(6,415)	101,729	6,774	0	6,774	19,739	12/20/2022
G8286#-AA-5	Hamsard 3429 Limited Term Loan A	B	11/30/2021	Various		2,686,222	2,686,222	2,438,122	2,665,552	0	0	0	0	(227,430)	2,686,222	248,100	0	248,100	66,716	12/20/2022
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	12/15/2021	Various		231,773	231,773	207,170	228,311	0	3,462	0	3,462	0	231,773	0	0	0	689,511	11/21/2023
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	12/15/2021	Various		173,446	173,446	147,474	175,062	0	5,533	0	5,533	4,067	173,446	(11,216)	0	(11,216)	4,945	11/21/2023
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	12/15/2021	Various		108,212	108,212	106,396	106,087	0	2,279	0	2,279	14,086	108,212	(14,240)	0	(14,240)	234,271	11/21/2023
G9129#-AA-4	Turbo Acquisition 10 Bidco Ltd Sr. Secur	B	02/26/2021	Call 100.0000		29,443,986	29,443,986	27,660,204	28,787,967	0	0	0	0	(1,127,763)	29,443,986	1,783,782	0	1,783,782	2,283	11/21/2023
G9129#-AA-4	Turbo Acquisition 10 Bidco Ltd Sr. Secur	B	02/03/2021	Redemption 100.0000		368,415	368,415	354,618	369,077	0	0	0	0	(14,459)	368,415	13,797	0	13,797	453,219	11/21/2023
T8000#-AA-6	Opera 20 SpA Sr. Secured	B	08/26/2021	Call 100.0000		1,821,947	1,821,947	1,641,516	1,645,909	0	33,824	0	33,824	(135)	1,613,702	(65,896)	208,245	142,349	2,756	11/21/2023
T8000#-AA-6	Opera 20 SpA Sr. Secured	B	10/27/2021	Various		3,483,218	3,483,218	3,071,223	3,079,444	0	468,813	0	468,813	(252)	3,483,218	(64,788)	0	(64,788)	97,483	03/24/2023
000000-00-0	MORRISON (WM.) SUPERMARKETS		12/31/2021	Various		0	0	0	0	0	0	0	0	0	0	(1,857)	0	(1,857)	0	
G1949*-AA-3	Castlegate 740 Limited		12/31/2021	Various		0	0	0	0	0	0	0	0	965,779	965,779	(6,495)	(965,779)	(972,275)	25,675	03/15/2022
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						459,046,198	445,602,764	423,895,084	437,373,190	0	391,768	6,722,970	(6,331,202)	(5,657,660)	431,756,034	5,947,091	26,974,372	32,921,462	16,185,952	XXX
8399997. Total - Bonds - Part 4						21,174,068,382	20,470,047,952	20,771,008,076	20,878,137,770	(402,885)	(6,600,758)	8,015,697	(15,019,340)	(30,026,309)	20,801,668,034	(14,130,705)	284,624,162	270,493,457	473,632,679	XXX
8399998. Total - Bonds - Part 5						4,635,623,470	4,146,753,784	4,645,468,256	99	0	(2,105,032)	240,854	(2,345,886)	0	4,636,307,409	(6,565,479)	(5,204,414)	(11,769,893)	34,393,701	XXX
8399999. Total - Bonds						25,809,691,852	24,616,801,736	25,416,476,332	20,878,137,869	(402,885)	(8,705,790)	8,256,551	(17,365,226)	(30,026,309)	25,437,975,443	(20,696,184)	279,419,748	258,723,564	508,026,380	XXX
146875-50-5	Carver Bankcorp, Inc. Series D Preferred		01/22/2021	PruFound-1	8,519.000	7,697,847	0.00	2,683,229	2,683,229	0	0	0	0	0	2,683,229	0	5,014,618	5,014,618	0	
000000-00-0	Sokanu Interactive, Inc. Preferred Equit	A	03/08/2021	Direct	775,639.000	614,484	0.00	625,010	438,138	186,872	0	0	186,872	0	625,010	0	(10,526)	(10,526)	0	
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory		09/01/2021	PLIC BV SA PCG	71,372.620	2,060,099	0.00	1,784,316	1,784,316	0	0	0	0	0	1,784,316	0	275,783	275,783	87,923	
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred	B	05/25/2021	Call 141.3300	6,539,748.620	9,242,627	0.00	8,512,694	8,930,147	0	0	0	0	(417,452)	9,249,170	736,475	(6,543)	729,932	320,832	
000000-00-0	XAP Corp Inc		12/31/2021	Various	0.000	89,968	0.00	0	0	0	0	0	0	0	0	0	89,968	89,968	0	
G8879#-AA-8	Kondor Midco Ltd.		12/31/2021	Various	0.000	(10,021)	0.00	0	0	0	0	0	0	0	(10,021)	(10,021)	0	(10,021)	0	
G3718@-AA-6	Castlegate 740 Limited		12/31/2021	Various	0.000	(65,146)	0.00	0	0	0	0	0	0	0	(65,146)	(65,146)	0	(65,146)	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G37188-AA-6	Gap Partnership Group Ltd Series A-2 Loan Notes		12/31/2021	Various	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						19,629,858	XXX	13,605,249	13,835,830	186,872	0	0	186,872	(417,452)	14,266,558	661,308	5,363,300	6,024,608	408,755	XXX
G1797#-AC-8	Camira Hldgs Ltd.		12/31/2021	Various	0.000	43,168	0.00	0	0	0	0	0	0	0	43,168	43,168	0	43,168	0	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						43,168	XXX	0	0	0	0	0	0	0	43,168	43,168	0	43,168	0	XXX
8999997. Total - Preferred Stocks - Part 4						19,673,026	XXX	13,605,249	13,835,830	186,872	0	0	186,872	(417,452)	14,309,726	704,476	5,363,300	6,067,776	408,755	XXX
8999998. Total - Preferred Stocks - Part 5						10,900,548	XXX	6,309,337	124	0	0	0	0	0	6,309,337	0	4,591,212	4,591,212	2,859	XXX
8999999. Total - Preferred Stocks						30,573,574	XXX	19,914,586	13,835,954	186,872	0	0	186,872	(417,452)	20,619,063	704,476	9,954,512	10,658,988	411,614	XXX
886029-20-6	THRYV HLDGS INC THRYV HLDGS INC		08/26/2021	No Broker	9,660.890	0		0	0	0	0	0	0	0	0	0	0	0	0	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/19/2021	Direct	668,971.000	66,897,100		66,897,100	66,897,100	0	0	0	0	0	66,897,100	0	0	0	598,534	
79466L-30-2	SALESFORCE COM Common Stock		01/01/2021	Direct	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
83417Q-10-5	SolarWinds Corp Common Stock		09/17/2021	Various	743,920.000	5,950,725		6,763,441	11,121,604	(4,358,163)	0	0	(4,358,163)	0	6,763,441	0	(812,716)	(812,716)	0	
000000-00-0	Fosun Fashion Group Ltd Common Units	B	09/30/2021	Various	1,461,764.000	3,455,987		3,512,049	3,648,624	0	0	0	0	(136,576)	3,455,987	(56,062)	0	(56,062)	0	
48238#-10-9	KAMC Holdings, Inc.		12/31/2021	Various	0.000	37,100		0	0	0	0	0	0	0	0	0	37,100	37,100	0	
524908-10-0	LEHMAN BROTHERS EQUIRY DEBT SETTLEMENT		12/31/2021	Various	0.000	870		0	0	0	0	0	0	0	0	0	870	870	0	
G8879#-10-2	TimeC 1535 Ltd Class A Ordinary Shares	B	05/25/2021	Direct	12,902.170	7,251,818		181	3,702,712	(3,702,534)	0	0	(3,702,534)	3	184	3	7,251,634	7,251,637	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						83,593,599	XXX	77,172,771	85,370,040	(8,060,697)	0	0	(8,060,697)	(136,573)	77,116,712	(56,059)	6,476,887	6,420,828	598,534	XXX
00771J-53-5	AST Dimensional Global Core		10/15/2021	Prudential Mutual Fund Service	500.000	6,781		5,000	5,920	(920)	0	0	(920)	0	5,000	0	1,781	1,781	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,781	XXX	5,000	5,920	(920)	0	0	(920)	0	5,000	0	1,781	1,781	0	XXX
000000-00-0	PGIM Loan Originator		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	4,367,151		0	0	0	0	0	0	0	0	0	0	0	0	
L7986#-10-8	Rock Oxford SARL		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	(4,244,299)		0	0	(4,234,299)	0	0	(4,234,299)	0	0	0	(10,000)	(10,000)	0	
G7613#-10-3	Rock Kensington		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	250,962		0	0	255,962	0	0	255,962	0	0	0	(5,000)	(5,000)	0	
L7987#-10-5	ROCK UK II REAL ESTATE SARL (EALING)		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	1,522,852		0	0	1,522,852	0	0	1,522,852	0	0	0	0	0	0	
000000-00-0	Rock Hamburg SARL		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	207,419		0	0	0	0	0	0	0	0	0	207,419	207,419	0	
000000-00-0	Pramerica (Hong Kong) Hldngs LTD		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	78,931,924		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	Prudential Arizona Reinsurance Universal		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	310,000,000		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	Prudential Arizona Reinsurance Captive Company		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	35,000,000		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	Dryden Arizona Reinsurance Term Company		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	65,000,000		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	Prudential Universal Reinsurance Company		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	215,000,000		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	Gibraltar Universal Life Reinsurance Company		12/31/2021	PGIM Invst. Mgmt., Inc.	0.000	25,000,000		0	0	0	0	0	0	0	0	0	0	0	0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						731,036,009	XXX	0	0	(2,455,485)	0	0	(2,455,485)	0	0	0	192,419	192,419	0	XXX
9799997. Total - Common Stocks - Part 4						814,636,390	XXX	77,177,771	85,375,960	(10,517,102)	0	0	(10,517,102)	(136,573)	77,121,712	(56,059)	6,671,087	6,615,028	598,534	XXX
9799998. Total - Common Stocks - Part 5						26,545,380	XXX	29,491,576	113	0	0	0	0	0	29,491,576	0	(2,946,196)	(2,946,196)	0	XXX
9799999. Total - Common Stocks						841,181,770	XXX	106,669,347	85,376,073	(10,517,102)	0	0	(10,517,102)	(136,573)	106,613,288	(56,059)	3,724,891	3,668,832	598,534	XXX
9899999. Total - Preferred and Common Stocks						871,755,344	XXX	126,583,933	99,212,027	(10,330,230)	0	0	(10,330,230)	(554,025)	127,232,351	648,417	13,679,403	14,327,820	1,010,148	XXX
9999999 - Totals						26,681,447,196	XXX	25,543,060,265	20,977,349,896	(10,733,115)	(8,705,790)	8,256,551	(27,695,455)	(30,580,334)	25,565,207,794	(20,047,767)	293,099,151	273,051,385	509,036,528	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SF-6	UNITED STATES TREASURY TREASURY		09/29/2021	INTERFUND TRANSFER	12/28/2021	Various	73,200,000	85,167,500	88,810,282	85,077,559	0	(89,940)	0	(89,940)	0	0	3,732,723	3,732,723	1,056,987	270,750
912810-SX-7	UNITED STATES TREASURY TREASURY		07/23/2021	Various	10/12/2021	Various	540,740,000	582,395,925	590,728,358	582,373,623	0	(22,302)	0	(22,302)	0	0	8,354,735	8,354,735	2,227,997	1,931,501
912810-SZ-2	UNITED STATES TREASURY TREASURY		10/25/2021	Various	11/02/2021	Various	669,545,000	666,434,136	674,636,227	666,434,626	0	490	0	490	0	0	8,201,601	8,201,601	1,611,114	1,409,421
91282C-BL-4	US TREASURY NOTE TREASURY		04/22/2021	Bank Of Montreal-Montreal	06/14/2021	Various	50,000,000	48,003,906	48,024,696	48,007,842	0	3,936	0	3,936	0	0	16,854	16,854	115,886	104,109
91282C-BS-9	US TREASURY NOTE TREASURY		04/22/2021	Various	05/10/2021	Various	329,640,000	328,409,411	328,858,426	328,415,068	0	5,657	0	5,657	0	0	443,358	443,358	238,925	146,336
91282C-BT-7	US TREASURY NOTE TREASURY		04/16/2021	Various	12/01/2021	Various	110,150,000	109,717,418	109,542,046	109,724,930	0	7,512	0	7,512	0	0	(182,884)	(182,884)	107,315	30,591
91282C-CS-8	US TREASURY NOTE TREASURY		09/29/2021	Various	12/23/2021	Various	459,150,000	448,730,644	448,334,770	448,889,533	0	158,888	0	158,888	0	0	(554,763)	(554,763)	1,665,681	733,018
91858#-AA-6	VA SOUTH CAROLINA -2021 LEASE CTL		01/21/2021	Direct	12/21/2021	Redemption 100.0000	1,605,573	1,605,573	1,605,573	1,605,573	0	0	0	0	0	0	0	0	24,036	0
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		01/26/2021	Interest Capitalization	12/01/2021	Paydown	714	714	714	714	0	0	0	0	0	0	0	0	27	0
0599999. Subtotal - Bonds - U.S. Governments							2,234,031,287	2,270,465,227	2,290,541,092	2,270,529,468	0	64,241	0	64,241	0	0	20,011,624	20,011,624	7,047,968	4,625,726
135087-M7-6	CANADIAN GOVERNMENT Corp Foreign		11/25/2021	Scotia Capital Inc	12/03/2021	Various	320,550	320,682	317,435	317,236	0	38	0	38	0	(3,485)	199	(3,286)	158	124
135087-XW-9	CANADIAN GOVERNMENT GOVT FOREIGN		02/17/2021	Various	11/25/2021	Various	777,127	1,181,784	1,099,707	1,182,471	0	(17,456)	0	(17,456)	0	18,143	(82,764)	(64,621)	37,691	7,236
218493-AA-2	Cordelio AmalCo GP I Debt in a Project		09/01/2021	SAGA - FOREX	09/30/2021	Redemption 100.0000	195,997	211,494	195,997	195,997	0	(15,001)	0	(15,001)	0	(496)	0	(496)	4,005	3,368
218493-AB-0	Cordelio AmalCo GP I Debt in a Project		09/01/2021	SAGA - FOREX	12/31/2021	Redemption 100.0000	79,351	85,462	79,351	79,351	0	(6,142)	0	(6,142)	0	31	0	31	1,622	549
23330J-AB-7	DP WORLD LTD Corp Foregin	D	02/04/2021	Jefferies & Co, Inc	12/01/2021	Citigroup Global Markets LTD	4,110,000	5,250,525	5,040,915	5,231,432	0	(19,093)	0	(19,093)	0	0	(190,517)	(190,517)	274,856	85,411
465138-7N-9	ISRAEL (STATE OF) GOVT FOREIGN	D	02/03/2021	Goldman Sachs & Co	03/10/2021	UBS International	3,820,000	4,932,575	4,651,614	4,928,677	0	(3,898)	0	(3,898)	0	0	(277,063)	(277,063)	20,055	2,388
G4527H-BW-0	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Various	9,203,800	9,910,843	9,790,418	9,808,565	0	(461)	0	(461)	0	(101,818)	(18,147)	(119,965)	65,791	65,648
G4527H-DJ-7	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Barclays Bank PLC-Lond Brk/Dlr	19,187,000	23,524,768	22,554,319	23,575,333	0	(181)	0	(181)	0	50,746	(1,021,014)	(970,268)	136,301	135,158
G4527H-DX-6	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Royal Bank of Scotland	9,697,828	9,959,191	9,854,932	9,856,535	0	(340)	0	(340)	0	(102,316)	(1,603)	(103,919)	42,660	42,567
G4527H-EG-2	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Various	9,684,300	10,816,052	10,544,443	10,839,286	0	(98)	0	(98)	0	23,332	(294,843)	(271,511)	31,781	31,249
G4527H-FY-2	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Barclays Bank PLC-Lond Brk/Dlr	47,967,500	53,206,097	51,589,046	53,320,514	0	(354)	0	(354)	0	114,772	(1,731,468)	(1,616,696)	340,753	337,894
G4527H-RA-1	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Deutsche Bank AG-London-Client	2,973,261	2,977,288	2,924,262	2,983,708	0	(2)	0	(2)	0	6,422	(59,446)	(53,024)	16,349	16,111
G4527H-RW-3	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Various	38,574,750	37,357,366	36,827,720	36,974,492	0	939	0	939	0	(383,814)	(146,772)	(530,586)	63,633	63,494
G4527H-SJ-1	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Various	38,062,595	32,363,800	31,403,388	32,434,067	0	453	0	453	0	69,814	(1,030,679)	(960,865)	104,014	103,124
G4527H-TB-7	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Various	53,221,340	50,286,573	49,458,339	49,771,186	0	1,263	0	1,263	0	(516,650)	(312,847)	(829,497)	55,138	53,883
G4527H-TH-4	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	NOMURA INTERNATIONAL PLC	3,489,936	3,304,566	3,253,842	3,270,731	0	117	0	117	0	(33,952)	(16,889)	(50,841)	1,446	1,413
G4527H-TX-9	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Barclays Bank PLC-Lond Brk/Dlr	46,993,442	43,491,354	42,375,861	43,201,346	0	628	0	628	0	(290,636)	(825,485)	(1,116,121)	67,853	66,368
G92445-EC-8	UNITED KINGDOM OF GB & NO. IRE GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Various	32,617,900	34,411,133	33,562,410	34,485,189	0	(173)	0	(173)	0	74,229	(922,779)	(848,550)	91,783	90,214
G92445-EL-8	UNITED KINGDOM OF GB & NO. IRE GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Various	68,951,870	75,563,610	74,184,283	74,785,426	0	(1,875)	0	(1,875)	0	(776,310)	(601,143)	(1,377,453)	76,666	70,726
G92445-EW-4	UNITED KINGDOM OF GB & NO. IRE GOVT FORE	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Various	15,275,593	17,805,095	17,246,597	17,843,344	0	(159)	0	(159)	0	38,408	(596,747)	(558,339)	50,133	49,290
G92450-2D-9	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Barclays Bank PLC-Lond Brk/Dlr	7,408,147	12,730,199	12,447,065	12,757,193	0	(466)	0	(466)	0	27,460	(310,128)	(282,668)	98,131	96,997
G92450-4V-7	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	NOMURA INTERNATIONAL PLC	4,683,110	7,088,365	6,950,063	7,014,892	0	(655)	0	(655)	0	(72,818)	(64,829)	(137,647)	12,646	11,666
G92450-6A-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Barclays Bank PLC-Lond Brk/Dlr	20,433,597	29,273,903	28,780,722	28,969,731	0	(3,452)	0	(3,452)	0	(300,720)	(189,009)	(489,729)	58,422	53,896
G92450-7N-2	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Various	6,892,394	12,974,736	12,607,008	13,002,376	0	(348)	0	(348)	0	27,988	(395,368)	(367,380)	51,697	50,834
G92450-GQ-5	UNITED KINGDOM GOVERNMENT UK TREASURY	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Barclays Bank PLC-Lond Brk/Dlr	8,075,577	10,906,432	10,740,517	10,793,061	0	(1,334)	0	(1,334)	0	(112,037)	(52,544)	(164,581)	107,840	107,064

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G92450-HN-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Barclays Bank PLC-Lond Brk/Dlr	6,811,311	7,858,966	7,856,847	7,875,070	0	(847)	0	(847)	0	16,951	(18,223)	(1,272)	20,697	19,714
G92450-PK-8	UNITED KINGDOM GOVERNMENT TSY 4.25 2036	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Various	33,410,910	48,004,349	47,182,016	47,506,160	0	(5,052)	0	(5,052)	0	(493,137)	(324,144)	(817,281)	90,219	83,229
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Various	73,286,491	115,738,088	113,630,496	114,537,144	0	(11,991)	0	(11,991)	0	(1,188,952)	(906,648)	(2,095,600)	1,093,791	1,085,925
G92451-BL-9	GOVERNMENT OF UNITED KINGDOM GOVT FOREIG	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Various	45,408,299	69,870,423	68,515,707	69,146,575	0	(6,073)	0	(6,073)	0	(717,776)	(630,868)	(1,348,644)	606,375	602,014
G9T44M-FR-8	UK TREASURY GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Various	28,415,947	39,453,195	38,707,051	39,537,080	0	(1,218)	0	(1,218)	0	85,104	(830,029)	(744,925)	173,249	170,283
G9T44M-GE-6	UK TREASURY GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Barclays Bank PLC-Lond Brk/Dlr	47,372,500	49,685,963	49,172,655	49,170,379	0	(5,172)	0	(5,172)	0	(510,413)	2,276	(508,137)	67,722	62,475
G9T44M-HA-3	UK TREASURY GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Deutsche Bank AG-London-Client	1,164,925	2,181,822	2,111,706	2,186,437	0	(91)	0	(91)	0	4,706	(74,731)	(70,025)	7,756	7,518
G9T44M-HW-5	UK TREASURY GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/29/2021	Royal Bank of Scotland	16,662,939	18,004,488	17,811,348	17,817,351	0	(2,184)	0	(2,184)	0	(184,953)	(6,003)	(190,956)	29,114	26,858
G9T44M-JW-3	UK TREASURY GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Barclays Bank PLC-Lond Brk/Dlr	39,744,500	57,801,690	56,683,606	57,924,544	0	(1,828)	0	(1,828)	0	124,683	(1,240,938)	(1,116,255)	260,823	256,490
G9T44M-KL-5	UK TREASURY GOVT FOREIGN	B	09/27/2021	PRT - Mid Market - Bid Price	09/28/2021	Barclays Bank PLC-Lond Brk/Dlr	59,668,540	63,164,053	63,117,381	63,297,781	0	(2,520)	0	(2,520)	0	136,248	(180,400)	(44,152)	72,525	69,080
N3700L-AD-7	GREENKO DUTCH BV GOVT FOREIGN	D	09/24/2021	Various	10/06/2021	Redemption 100.0000	103,890	105,968	103,890	103,890	0	(2,078)	0	(2,078)	0	0	0	0	2,000	1,981
1099999. Subtotal - Bonds - All Other Governments							804,747,216	961,802,898	943,372,957	956,724,550	0	(107,104)	0	(107,104)	0	(4,971,246)	(13,351,593)	(18,322,839)	4,235,695	3,932,239
00023*-BC-6	AAA Cooper Transportation Senior Note		09/01/2021	DB PCG Non-Trust	10/15/2021	Redemption 100.0000	124,985	129,052	124,985	124,985	0	(4,067)	0	(4,067)	0	0	0	0	1,362	696
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE		10/26/2021	Various	11/16/2021	Various	15,000,000	18,948,550	18,900,950	18,939,638	0	(8,912)	0	(8,912)	0	0	(38,688)	(38,688)	353,438	304,500
008016-C*-6	The Aerospace Corporation Senior Note		09/01/2021	DB PCG Non-Trust	12/02/2021	Redemption 100.0000	71,103	73,935	71,103	71,103	0	(2,832)	0	(2,832)	0	0	0	0	517	200
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		09/01/2021	Various	09/22/2021	Various	93,462	110,182	93,462	93,462	0	(16,720)	0	(16,720)	0	0	0	0	3,154	2,786
03085*-AB-8	AmeriTex Pipe & Products, LLC Sr. Secure		11/04/2021	Direct	12/31/2021	Redemption 100.0000	14,921	14,921	14,921	14,921	0	0	0	0	0	0	0	0	183	0
03085*-AC-6	AmeriTex Pipe & Products, LLC Revolver		11/10/2021	Direct	12/02/2021	Call 100.0000	2,824,806	2,824,806	2,824,806	2,824,806	0	0	0	0	0	0	0	0	0	0
03523T-BV-9	ANHEUSER-BUSCH COS INC CORPORATE		05/06/2021	Morgan Stanley & Co, Inc	12/01/2021	Barclays Capital Inc	5,000,000	6,569,250	6,893,200	6,550,163	0	(19,087)	0	(19,087)	0	0	343,037	343,037	238,958	82,479
037833-EC-0	APPLE INC CORPORATE 1.200% 02/08/28		02/12/2021	US Bank NA	05/12/2021	WELLS FARGO SEC LLC	6,855,000	6,823,056	6,656,136	6,824,089	0	1,034	0	1,034	0	0	(167,953)	(167,953)	21,936	2,057
037833-ED-8	APPLE INC CORPORATE 1.650% 02/08/31		02/01/2021	Goldman Sachs & Co	11/17/2021	Morgan Stanley & Co, Inc	5,940,000	5,938,337	5,712,557	5,938,407	0	71	0	71	0	0	(225,850)	(225,850)	76,502	0
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		05/05/2021	Low Book Value	05/05/2021	Low Book Value	0	0	870	0	0	0	0	0	0	0	870	870	0	0
060505-FZ-2	BANK OF AMERICA CORP BANK OF AMERICA COR		06/08/2021	Merrill Lynch Bonds Canada	06/28/2021	RBC Dominion Securities Inc	89,159	90,996	88,888	89,155	0	(1)	0	(1)	0	(1,840)	(267)	(2,107)	72	0
06406R-AR-8	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/21/2021	Goldman Sachs & Co	05/27/2021	Mitsubishi UFJ SEC (USA) Inc	100,000	99,963	96,896	99,963	0	0	0	0	0	0	(3,067)	(3,067)	564	0
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		01/14/2021	JP Morgan Securities, Inc	03/11/2021	Jefferies & Co, Inc	1,920,000	1,920,000	1,838,016	1,920,000	0	0	0	0	0	0	(81,984)	(81,984)	8,176	0
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		12/01/2021	Various	12/31/2021	Various	136,959	150,563	136,959	136,959	0	(13,603)	0	(13,603)	0	0	0	0	2,409	1,135
084423-AV-4	BERKLEY (WR) CORPORATION CORPORATE		07/27/2021	SUMRIDGE PARTNERS LLC	12/06/2021	WELLS FARGO SEC LLC	1,000,000	1,092,290	1,118,400	1,091,624	0	(666)	0	(666)	0	0	26,776	26,776	25,836	13,115
08576P-AB-7	BERRY GLOBAL INC CORPORATE		02/26/2021	WELLS FARGO SEC LLC	10/25/2021	Tax Free Exchange	700,000	698,096	698,096	698,342	0	246	0	246	0	0	(246)	(246)	9,250	2,137
11135F-BE-0	BROADCOM INC CORPORATE		01/04/2021	SMBC NIKKO SECURITIES	04/13/2021	Merrill Lynch,Pierce,Fenner &	4,840,000	4,827,561	4,751,428	4,827,894	0	333	0	333	0	0	(76,466)	(76,466)	22,546	0
114474-D*-7	Brookshire Grocery Company Senior Note		08/31/2021	DB PCG Non-Trust	12/01/2021	Redemption 100.0000	18,421	20,107	18,421	18,421	0	(1,686)	0	(1,686)	0	0	0	0	202	81
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		09/01/2021	PLIC BV SA PCG	10/01/2021	Redemption 100.0000	248,167	283,938	248,167	248,167	0	(35,771)	0	(35,771)	0	0	0	0	5,055	3,406
124698-AA-5	C and J Clark America Inc. Senior Secure		02/19/2021	Various	09/01/2021	Various	27,343	27,343	28,154	27,343	0	0	0	0	0	0	811	811	1,060	0
125523-CK-4	CIGNA CORP NEW CORPORATE		02/17/2021	Morgan Stanley & Co, Inc	05/05/2021	Morgan Stanley & Co, Inc	7,400,000	7,822,984	7,403,774	7,820,895	0	(2,089)	0	(2,089)	0	0	(417,121)	(417,121)	162,142	107,629
12626L-AD-4	COMM MORTGAGE TRUST CMBS		06/01/2021	Interest Capitalization	12/01/2021	Paydown	5	5	5	5	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
						Redemption 100.0000														
12740#-AA-4	SPE affltd w Border States Ind CTL		04/14/2021	Direct	12/15/2021		99,558	99,558	99,558	99,558	0	0	0	0	0	0	0	0	1,760	0
131347-CK-0	CALPINE CORP CORPORATE		10/12/2021	Morgan Stanley & Co, Inc	12/28/2021	Call 102.6250	2,538,000	2,608,556	2,604,623	2,600,049	0	(8,507)	0	(8,507)	0	0	(62,049)	(62,049)	143,609	49,227
134429-BH-1	CAMPBELL SOUP CO CORPORATE		01/15/2021	Goldman Sachs & Co	12/01/2021	Barclays Capital Inc	2,910,000	3,802,148	3,676,116	3,783,093	0	(19,055)	0	(19,055)	0	0	(106,977)	(106,977)	169,944	48,500
	Cargill Inc CORPORATE 0.750% 02/02/26																			
141781-BN-3			01/28/2021	Deutsche Bank Securities Inc	08/31/2021	Various	10,000,000	9,965,800	9,902,596	9,969,142	0	3,342	0	3,342	0	0	(66,546)	(66,546)	38,950	0
14448C-AP-9	CARRIER GLOBAL CORP CORPORATE		01/04/2021	JP Morgan Securities, Inc	06/09/2021	Barclays Capital Inc	3,000,000	3,244,410	3,155,550	3,227,212	0	(17,198)	0	(17,198)	0	0	(71,662)	(71,662)	61,494	29,293
	CENTERPOINT ENERGY RESOURCES C CORPORATE																			
15189W-AJ-9			01/21/2021	Citigroup Capital Markets Inc	03/15/2021	Susquehanna Intl Group	1,000,000	1,185,600	1,055,170	1,184,938	0	(662)	0	(662)	0	0	(129,768)	(129,768)	22,322	16,400
161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE		02/09/2021	Various	05/18/2021	Goldman Sachs & Co	10,000,000	9,965,450	9,342,100	9,965,650	0	200	0	200	0	0	(623,550)	(623,550)	235,361	126,417
						Citigroup Capital Markets														
172967-MM-0	CITIGROUP INC CORP FLOATER		02/12/2021	Morgan Stanley & Co, Inc	03/12/2021	Inc	10,000,000	13,613,800	12,767,700	13,602,521	0	(11,279)	0	(11,279)	0	0	(834,821)	(834,821)	251,033	208,210
	Citizens Entprs. Capital LLC Debt in a P					Redemption 100.0000														
174558-AA-0			11/30/2021	Direct	12/31/2021		186,201	186,201	186,201	186,201	0	0	0	0	0	0	0	0	2,279	574
						Redemption 100.0000														
20647@-AD-7	Concord USA, LLC Sr. Secured		03/16/2021	Direct	12/31/2021		175,451	175,451	175,451	175,451	0	0	0	0	0	0	0	0	6,268	0
						Redemption 100.0000														
20647@-AD-7	Concord USA, LLC Sr. Secured		09/01/2021	PSLO I - CLIFE-DC	12/31/2021		100,000	98,880	100,000	100,000	0	1,120	0	1,120	0	0	0	0	2,676	1,499
						JP Morgan Securities, Inc														
224044-CM-7	COX COMMUNICATIONS INC CORPORATE		01/12/2021	Barclays Capital Inc	06/03/2021		2,365,000	2,325,292	2,125,260	2,325,642	0	350	0	350	0	0	(200,382)	(200,382)	50,388	22,674
						Redemption 100.0000														
22889#-AB-2	Oatey Co. Senior Unsecured Note		09/01/2021	DB PCG Non-Trust	12/23/2021		884,362	916,676	884,362	884,362	0	(32,314)	0	(32,314)	0	0	0	0	14,415	5,446
	CTL 2015-3 TR(FedEx Queens NY) Credit Te					Redemption 100.0000														
22967#-AA-9			12/01/2021	PALAC FLEX	12/15/2021		11,268	11,633	11,268	11,268	0	(365)	0	(365)	0	0	0	0	33	17
						Redemption 100.0000														
25239*-AA-8	DeZurik, Inc. Senior Note		09/01/2021	DC PCG Non Trust	12/31/2021		884,362	904,175	884,362	884,362	0	(19,813)	0	(19,813)	0	0	0	0	21,556	9,740
	Dixie Valley Geothermal 2010-1 Series A					Redemption 100.0000														
25557#-AA-8			09/01/2021	PLIC BV SA PCG	09/30/2021		105,126	130,958	105,126	105,126	0	(25,832)	0	(25,832)	0	0	0	0	3,679	3,087
						Redemption 100.0000														
26840*-AB-5	ED&F Man Services, Inc. Sr. Secured		11/19/2021	Direct	12/31/2021		21,042	21,042	21,042	21,042	0	0	0	0	0	0	0	0	0	0
	Ecolab Inc CORPORATE 2.750% 08/18/55																			
278865-BH-2			10/26/2021	Various	12/10/2021	Tax Free Exchange	29,898,000	29,388,522	29,388,522	29,389,669	0	1,147	0	1,147	0	0	(1,147)	(1,147)	255,794	151,995
	8 CVS CTLs FundingTrust 2009A Credit-Ten					Redemption 100.0000														
28248*-AA-1			09/01/2021	PLIC BV SA PCG	12/10/2021		171,960	224,664	171,960	171,960	0	(52,704)	0	(52,704)	0	0	0	0	3,002	838
	Emtec Global Servs Hldgs LLC Sr. Secured																			
29249@-AA-6			09/03/2021	Direct	11/30/2021	Call 100.0000	321,429	321,429	321,429	321,429	0	0	0	0	0	0	0	0	0	0
	Encore Capital Group Inc. Senior Secured					Redemption 100.0000														
292554-A#-9			09/01/2021	DC PCG Non Trust	11/12/2021		176,872	184,749	176,872	176,872	0	(7,877)	0	(7,877)	0	0	0	0	2,515	553
				JANE STREET EXECUTION SERVICES																
302491-AV-7	FMC CORP CORPORATE 4.500% 10/01/49		08/17/2021		12/01/2021	Barclays Capital Inc	1,000,000	1,206,510	1,216,570	1,205,176	0	(1,334)	0	(1,334)	0	0	11,394	11,394	30,250	17,250
31428X-BG-0	FedEx Corporation CORPORATE		08/25/2021	Various	12/01/2021	Barclays Capital Inc	6,210,000	7,589,029	7,472,120	7,578,650	0	(10,379)	0	(10,379)	0	0	(106,530)	(106,530)	189,940	113,707
31428X-BN-5	FedEx Corporation CORPORATE		08/18/2021	Various	12/01/2021	Barclays Capital Inc	5,500,000	6,664,250	6,497,590	6,655,366	0	(8,884)	0	(8,884)	0	0	(157,776)	(157,776)	92,767	23,528
	FIRST UNION MTG CORP 1997-3 FUNMC_1997-3																			
33738#-AA-4			09/28/2021	Various	12/01/2021	Various	2,062	1,768	2,062	2,062	0	294	0	294	0	0	0	0	0	0
	FIRST UNION MTG CORP 1997-3 FUNMC_1998-2																			
33738#-AB-2			09/28/2021	Various	12/01/2021	Various	4,287	3,676	4,287	4,287	0	611	0	611	0	0	0	0	0	0
33738*-BD-1	FIRST UNION MTG CORP FUNMC_1994-2		09/28/2021	Various	12/01/2021	Various	3,073	2,635	3,073	3,073	0	438	0	438	0	0	0	0	0	0
33738*-BG-4	FIRST UNION MTG CORP FUNMC_1995-1		09/28/2021	Various	12/01/2021	Various	1,697	1,455	1,697	1,697	0	242	0	242	0	0	0	0	0	0
33738*-BH-2	FIRST UNION MTG CORP FUNMC_1995-2		09/28/2021	Various	12/01/2021	Various	2,861	2,453	2,861	2,861	0	407	0	407	0	0	0	0	0	0
33738*-BL-3	FIRST UNION MTG CORP FUNMC_1996-1A		09/28/2021	Various	12/01/2021	Various	6,060	5,197	6,060	6,060	0	863	0	863	0	0	0	0	0	0
33738*-BP-4	FIRST UNION MTG CORP FUNMC_1997-2		09/28/2021	Various	12/01/2021	Various	3,570	3,061	3,570	3,570	0	509	0	509	0	0	0	0	0	0
	FISERV INC CORPORATE 3.500% 07/01/29																			
337738-AU-2			08/26/2021	Goldman Sachs & Co	11/10/2021	Goldman Sachs & Co	3,828,000	4,198,627	4,101,817	4,189,221	0	(9,406)	0	(9,406)	0	0	(87,404)	(87,404)	49,870	21,958
345370-CW-8	FORD MOTOR CO CORPORATE		10/07/2021	Various	11/22/2021	Tender (Corp Action)	4,275,000	5,194,094	5,026,844	4,874,105	0	(106,238)	0	(106,238)	0	0	(61,011)	(61,011)	438,188	46,881
						Citigroup Capital Markets														
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE		02/12/2021	JP Morgan Securities, Inc	03/16/2021	Inc	5,000,000	6,418,550	5,920,100	6,415,842	0	(2,708)	0	(2,708)	0	0	(495,742)	(495,742)	98,576	80,278
370334-CM-4	GENERAL MILLS INC CORPORATE		01/27/2021	Taxable Exchange	12/21/2021	Tax Free Exchange	6,858,000	6,213,418	7,290,397	6,224,411	0	10,993	0	10,993	0	0	1,065,986	1,065,986	185,166	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
37045X-DD-5	GENERAL MOTORS FINANCIAL CO IN CORPORATE		01/05/2021	Deutsche Bank Securities Inc	06/30/2021	Deutsche Bank Securities Inc	22,990,000	22,945,629	22,834,588	22,949,781	0	4,151	0	4,151	0	0	(115,193)	(115,193)	138,898	0
37045X-DK-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE		06/30/2021	Deutsche Bank Securities Inc	08/23/2021	RBC Capital Markets	10,280,000	10,233,740	10,268,589	10,235,024	0	1,285	0	1,285	0	0	33,565	33,565	32,125	9,423
38141G-XA-7	GOLDMAN SACHS GROUP INC CORP FLOATER		02/12/2021	Goldman Sachs & Co	03/16/2021	Citigroup Capital Markets Inc	5,000,000	6,143,400	5,756,000	6,138,954	0	(4,446)	0	(4,446)	0	0	(382,954)	(382,954)	88,833	69,841
38141G-YG-3	GOLDMAN SACHS GROUP INC CORP FLOATER		06/07/2021	Goldman Sachs & Co	10/18/2021	Morgan Stanley & Co, Inc	7,615,000	7,615,000	7,484,707	7,615,000	0	0	0	0	0	0	(130,293)	(130,293)	42,729	0
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER		02/03/2021	Goldman Sachs & Co	03/16/2021	JP Morgan Securities, Inc	5,000,000	5,909,250	5,534,050	5,903,810	0	(5,440)	0	(5,440)	0	0	(369,760)	(369,760)	76,993	53,002
39029#-AH-4	Great Clips Inc Senior Secured Note		09/01/2021	DC PCG Non Trust	10/01/2021	Redemption 100.0000	442,181	450,521	442,181	442,181	0	(8,341)	0	(8,341)	0	0	0	0	4,057	2,705
39265*-AH-1	Green Bay Packaging Senior Note		09/01/2021	CLIFE-CA-PCG	12/21/2021	Redemption 100.0000	200,991	208,440	200,991	200,991	0	(7,449)	0	(7,449)	0	0	0	0	5,789	2,251
39813#-AA-9	Gridflex Generation, LLC Debt in a Proje		09/01/2021	Various	12/31/2021	Various	330,202	333,016	330,202	330,202	0	(2,814)	0	(2,814)	0	0	0	0	6,424	2,915
40481*-AA-2	HFHS (GROSSE POINT MI) CTL PT CTL		02/25/2021	Direct	12/15/2021	Redemption 100.0000	606	606	606	606	0	0	0	0	0	0	0	0	11	0
410345-AN-2	HANESBRANDS CORPORATE 5.375% 05/15/25		10/21/2021	Various	11/19/2021	Call 104.9771	2,640,000	2,772,038	2,771,394	2,745,808	0	(26,230)	0	(26,230)	0	0	(105,808)	(105,808)	254,715	68,146
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE		08/03/2021	Mitsubishi UFJ SEC (USA) Inc	10/26/2021	Scotia Capital Markets USA	4,590,000	4,610,242	4,448,949	4,609,816	0	(426)	0	(426)	0	0	(160,867)	(160,867)	16,065	0
458140-BT-6	INTEL CORP CORPORATE 1.600% 08/12/28		08/17/2021	Citigroup Capital Markets Inc	11/17/2021	Various	10,000,000	10,032,900	9,852,040	10,031,969	0	(931)	0	(931)	0	0	(179,929)	(179,929)	33,400	3,111
464287-24-2	ISHARES COM		08/31/2021	Goldman Sachs & Co	09/16/2021	Various	0	251,104,015	251,273,175	250,987,459	0	(116,556)	0	(116,556)	0	0	285,716	285,716	433,028	0
46669#-AA-1	J&J Maintenance Senior Subordinated Note		09/30/2021	Interest Capitalization	12/22/2021	Call 100.0000	85,052	85,052	85,905	85,905	0	0	0	0	0	0	0	0	5,499	0
48837@-AA-4	Kemin Industries Inc. Senior Note		09/01/2021	DC PCG Non Trust	12/07/2021	Redemption 100.0000	884,362	895,849	884,362	884,362	0	(11,487)	0	(11,487)	0	0	0	0	12,569	7,821
49271V-AF-7	Keurig Dr Pepper Inc CORPORATE		04/26/2021	Goldman Sachs & Co	12/01/2021	Goldman Sachs & Co	2,000,000	2,337,340	2,282,140	2,309,590	0	(27,750)	0	(27,750)	0	0	(27,450)	(27,450)	93,983	39,075
501044-DF-5	KROGER COMPANY CORPORATE		10/20/2021	Morgan Stanley & Co, Inc	12/01/2021	Barclays Capital Inc	500,000	550,155	558,695	549,990	0	(165)	0	(165)	0	0	8,705	8,705	2,583	377
501044-DG-3	KROGER COMPANY CORPORATE		08/25/2021	RBC Capital Markets	12/01/2021	Barclays Capital Inc	2,500,000	3,044,625	3,000,450	3,040,733	0	(3,892)	0	(3,892)	0	0	(40,283)	(40,283)	37,701	8,035
501673-AA-5	La Arena Funding LLC ABS		09/01/2021	Various	12/15/2021	Various	421,074	429,149	421,074	421,074	0	(8,075)	0	(8,075)	0	0	0	0	16,119	6,806
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		09/01/2021	PICA SA Raytheon	12/31/2021	Redemption 100.0000	38,027	42,547	38,027	38,027	0	(4,520)	0	(4,520)	0	0	0	0	667	298
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		09/01/2021	DC PCG Non Trust	12/31/2021	Redemption 100.0000	163,738	172,664	163,738	163,738	0	(8,926)	0	(8,926)	0	0	0	0	3,188	1,631
513272-AA-2	LAMB WESTON HOLDINGS INC CORPORATE		08/06/2021	JP Morgan Securities, Inc	11/18/2021	Call 102.3130	1,000,000	1,027,500	1,023,130	1,022,576	0	(4,924)	0	(4,924)	0	0	(22,576)	(22,576)	48,439	12,719
52532X-AD-7	LEIDOS INC CORPORATE 3.625% 05/15/25		06/23/2021	Tax Free Exchange	10/13/2021	US Bank NA	5,500,000	6,107,668	5,916,603	6,058,831	0	(48,837)	0	(48,837)	0	0	(142,228)	(142,228)	82,851	21,045
52678@-AA-8	Lerado Investments, LLC Sr. Secured		03/18/2021	Direct	12/31/2021	Redemption 100.0000	36,333	36,333	36,333	36,333	0	0	0	0	0	0	0	0	764	0
52736R-BG-6	LEVI STRAUSS & CO CORPORATE		05/18/2021	Mitsubishi UFJ SEC (USA) Inc	09/29/2021	Call 101.6670	1,000,000	1,020,000	1,016,670	1,015,613	0	(4,387)	0	(4,387)	0	0	(15,613)	(15,613)	37,364	2,639
53839#-AA-0	Living Cities Blended Catalyst Senior No		07/15/2021	Various	11/15/2021	Various	404,079	404,079	404,079	404,079	0	0	0	0	0	0	0	0	48	0
53839@-AC-8	Living Spaces Furniture, LLC Sr. Secured		04/30/2021	Direct	10/01/2021	Redemption 100.0000	324,200	324,200	324,200	324,200	0	0	0	0	0	0	0	0	3,437	0
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		12/01/2021	PALAC FLEX	12/09/2021	Redemption 100.0000	4,750,000	4,926,101	4,750,000	4,750,000	0	(176,101)	0	(176,101)	0	0	0	0	43,225	39,383
55303J-A*-7	MGP Ingredients, Inc. Senior Secured Not		09/01/2021	CLIFE-CA-PCG	11/23/2021	Redemption 100.0000	32,545	34,104	32,545	32,545	0	(1,559)	0	(1,559)	0	0	0	0	287	26
570535-AV-6	MARKEL CORP CORPORATE 4.150% 09/17/50		01/26/2021	WELLS FARGO SEC LLC	05/25/2021	Goldman Sachs & Co	3,820,000	4,717,776	4,343,416	4,711,263	0	(6,513)	0	(6,513)	0	0	(367,847)	(367,847)	110,090	57,687
58013M-FH-2	MCDONALDS CORP CORPORATE		08/18/2021	Goldman Sachs & Co	12/01/2021	Barclays Capital Inc	4,300,000	5,386,868	5,331,828	5,379,061	0	(7,807)	0	(7,807)	0	0	(47,233)	(47,233)	144,576	89,828
58646#-AT-1	Menasha Corporation Senior Note		09/01/2021	DB PCG Non-Trust	11/26/2021	Redemption 100.0000	169,797	175,939	169,797	169,797	0	(6,142)	0	(6,142)	0	0	0	0	1,481	82
59531#-AF-7	Mid-America Apartments LP Senior Note		09/01/2021	PARCC - PLAZ Trust 1	09/07/2021	Call 100.0000	2,706,597	2,826,769	2,824,566	2,943,138	0	(1,600)	0	(1,600)	0	0	(118,572)	(118,572)	148,379	28,530

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Millennium Pipeline Co Series A Senior S					Redemption 100.0000														
60040#-AA-0			09/01/2021	PRIAC-SA-HEALTH CARE SVC-PCG	12/30/2021		25,895	28,440	25,895	25,895	0	(2,545)	0	(2,545)	0	0	0	0	690	234
						Citigroup Capital Markets														
617446-8X-0	MORGAN STANLEY CORP FLOATER		01/20/2021	Morgan Stanley & Co, Inc	10/14/2021	Inc	385,000	385,000	367,798	385,000	0	0	0	0	0	0	(17,202)	(17,202)	5,423	0
						Morgan Stanley & Co, Inc														
617446-8Y-8	MORGAN STANLEY CORP FLOATER		01/20/2021	Morgan Stanley & Co, Inc	03/15/2021		3,945,000	3,945,000	3,591,173	3,945,000	0	0	0	0	0	0	(353,827)	(353,827)	15,967	0
						Citigroup Capital Markets														
61747Y-EH-4	MORGAN STANLEY CORP FLOATER		10/14/2021	Morgan Stanley & Co, Inc	10/21/2021	Inc	370,000	370,886	366,796	370,843	0	(43)	0	(43)	0	0	(4,047)	(4,047)	155	0
	NRP (Operating) LLC Senior Secured Note					Redemption 100.0000														
62963#-AJ-0			09/01/2021	DC PCG Non Trust	12/01/2021		125,094	121,159	125,094	125,094	0	3,935	0	3,935	0	0	0	0	3,146	1,573
	EARNEST REFI STUDENT LOAN TRUS ASSET BAC																			
63942B-AA-2			01/19/2021	Barclays Capital Inc	12/15/2021	Paydown	1,068,659	1,068,504	1,068,659	1,068,659	0	155	0	155	0	0	0	0	4,384	0
653240-AA-9	Newtown Credit Les Level-Debt		09/01/2021	Various	12/15/2021	Various	383,952	397,971	383,952	383,952	0	(14,019)	0	(14,019)	0	0	0	0	4,921	1,038
	9 CVS CTLs Funding Trust 2010A Pass-Thru					Redemption 100.0000														
65442@-AA-5			09/01/2021	PLIC BV SA PCG	12/10/2021		472	584	472	472	0	(112)	0	(112)	0	0	0	0	7	2
	North American Breweries Hold Senior Uns					Redemption 100.0000														
65675*-AF-4			09/01/2021	DB PCG Non-Trust	12/27/2021		195,607	210,154	195,607	195,607	0	(14,547)	0	(14,547)	0	0	0	0	4,380	1,900
	Northern New England Energy Co Senior Un																			
66550#-AC-5			06/19/2021	Various	09/01/2021	Various	9,550,000	9,550,000	10,128,873	9,550,000	0	0	0	0	0	0	578,873	578,873	217,262	10,346
	Odyssey Global Holding Corp Sr. Secured																			
67611@-AA-6			06/18/2021	Direct	10/01/2021	Call 100.0000	1,845,799	1,845,799	1,845,799	1,845,799	0	0	0	0	0	0	0	0	37,340	0
	Odyssey Global Holding Corp Sr. Secured					Redemption 100.0000														
67611@-AB-4			04/30/2021	Direct	12/31/2021		419,494	419,494	419,494	419,494	0	0	0	0	0	0	0	0	11,964	0
	Pasha Hawaii Shipping Company Senior Not					Redemption 100.0000														
70259#-AB-3			08/31/2021	PRIAC-SA-PRINC PRESERVE-PCG	12/01/2021		18,224	19,265	18,224	18,224	0	(1,041)	0	(1,041)	0	0	0	0	275	110
	PEPSICO INC CORPORATE 4.450% 04/14/46																			
713448-DD-7			10/04/2021	Various	10/25/2021	Tender (Corp Action)	23,223,000	29,645,217	29,103,064	28,938,480	0	(10,047)	0	(10,047)	0	0	(532,106)	(532,106)	1,244,979	492,960
747525-BN-2	QUALCOMM INC CORPORATE		01/06/2021	Tax Free Exchange	03/16/2021	Various	2,000,000	2,004,240	1,915,579	2,004,132	0	(108)	0	(108)	0	0	(88,553)	(88,553)	8,031	3,322
						Redemption 100.0000														
74875@-AE-5	Quinn Group, Inc. Senior Note		09/01/2021	CLIFE-CA-PCG	09/17/2021		106,292	129,541	106,292	106,292	0	(23,249)	0	(23,249)	0	0	0	0	1,727	1,420
	RS 2018 Private, LLC Senior Secured Note																			
74979U-AA-3			09/01/2021	Various	12/20/2021	Various	190,969	206,890	190,969	190,969	0	(15,921)	0	(15,921)	0	0	0	0	2,893	1,522
	RE Rosamond One, LLC Senior Secured Term					Redemption 100.0000														
75527@-AD-6			09/01/2021	CLIFE-DB-PCG FRL	12/31/2021		59,384	59,384	59,384	59,384	0	0	0	0	0	0	0	0	1,214	416
	Red Hills Finance LLC Senior Secured Not					Redemption 100.0000														
75659*-AA-4			09/01/2021	DC PCG Non Trust	12/31/2021		227,200	254,718	227,200	227,200	0	(27,518)	0	(27,518)	0	0	0	0	5,901	2,502
						Redemption 100.0000														
79575@-AK-3	Saltchuk Resources Inc Senior Note		09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG	12/25/2021		92,563	98,109	92,563	92,563	0	(5,546)	0	(5,546)	0	0	0	0	1,976	725
						Citigroup Capital Markets														
808513-BP-9	CHARLES SCHWAB CORP CORPORATE		06/29/2021	Various	10/20/2021	Inc	9,095,000	9,252,618	9,194,499	9,243,926	0	(8,692)	0	(8,692)	0	0	(49,427)	(49,427)	108,129	32,582
82642P-B@-4	Sierra Pacific Industries Senior Note		09/01/2021	DC PCG Non Trust	09/30/2021	Call 100.0000	4,138,812	4,323,587	4,309,406	4,308,097	0	(13,303)	0	(13,303)	0	0	(171,472)	(171,472)	218,087	32,190
						Redemption 100.0000														
82642P-B@-4	Sierra Pacific Industries Senior Note		09/01/2021	DC PCG Non Trust	09/30/2021		53,062	55,431	53,062	53,062	0	(2,369)	0	(2,369)	0	0	0	0	2,796	413
	Sky Global Power One, LLC Senior Subordi																			
83082@-AA-3			03/31/2021	Interest Capitalization	06/17/2021	Call 100.0000	150,518	150,518	150,518	150,518	0	0	0	0	0	0	0	0	7,334	0
	SPECIALTY UNDERWRITING & RESID ASSET BAC																			
84751P-LP-2			10/31/2021	no market	11/01/2021	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
86614R-AL-1	SUMMIT MATERIALS INC CORPORATE		06/15/2021	Merrill Lynch,Pierce,Fenner &	09/24/2021	Call 101.2810	500,000	506,875	506,405	504,940	0	(1,935)	0	(1,935)	0	0	(4,940)	(4,940)	14,662	1,139
87264A-AY-1	T-MOBILE USA INC CORPORATE		04/16/2021	Various	05/25/2021	Tax Free Exchange	25,000,000	28,333,750	28,333,750	28,325,652	0	(8,098)	0	(8,098)	0	0	8,098	8,098	350,000	224,375
87264A-AZ-8	T-MOBILE USA INC CORPORATE		05/25/2021	Tax Free Exchange	12/01/2021	Barclays Capital Inc	3,500,000	4,338,425	4,029,550	4,328,839	0	(9,586)	0	(9,586)	0	0	(299,289)	(299,289)	99,750	17,500
87264A-BJ-3	T-MOBILE USA INC CORPORATE		03/30/2021	Various	05/25/2021	Tax Free Exchange	15,400,000	15,007,116	15,007,116	15,012,246	0	5,130	0	5,130	0	0	(5,130)	(5,130)	109,083	49,778
87264A-BM-6	T-MOBILE USA INC CORPORATE		04/22/2021	Various	05/25/2021	Tax Free Exchange	38,500,000	36,864,635	36,865,695	36,868,847	0	4,212	0	4,212	0	0	(3,152)	(3,152)	589,417	314,279
	Mesirow Realty Sale-Leaseback Credit-Ten					Redemption 100.0000														
90272*-AA-0			09/01/2021	PICA-SA-VERIZON	12/15/2021		4,054	4,361	4,054	4,054	0	(307)	0	(307)	0	0	0	0	30	6
	US CONCRETE CORPORATE 5.125% 03/01/29																			
90333L-AT-9			05/06/2021	Merrill Lynch,Pierce,Fenner &	09/29/2021	Call 108.6158	500,000	516,250	543,079	514,989	0	(1,261)	0	(1,261)	0	0	(14,989)	(14,989)	57,372	4,911
	Uncommon CP Lender II, LLC Promissory No					Redemption 100.0000														
000000-00-0			08/26/2021	Direct	10/17/2021		65,000	65,000	65,000	65,000	0	0	0	0	0	0	0	0	469	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
907818-FL-7	UNION PACIFIC CORP CORPORATE		04/22/2021	JP Morgan Securities, Inc	05/12/2021	Morgan Stanley & Co, Inc	13,566,000	14,336,549	13,720,517	14,336,241	0	(308)	0	(308)	0	0	(615,724)	(615,724)	139,899	114,463
907818-FR-4	UNION PACIFIC CORP CORPORATE		08/30/2021	Various	10/05/2021	Various	26,366,000	28,418,653	28,518,069	28,416,475	0	(2,178)	0	(2,178)	0	0	101,594	101,594	498,040	218,166
907818-FR-4	UNION PACIFIC CORP CORPORATE		04/06/2021	Taxable Exchange	10/05/2021	Tax Free Exchange	15,070,000	11,962,881	15,680,206	11,970,206	0	7,325	0	7,325	0	0	3,710,000	3,710,000	284,664	0
91533B-AF-7	UPJOHN INC CORPORATE 4.000% 06/22/50		09/02/2021	Various	10/29/2021	Various	34,700,000	37,592,275	37,912,162	37,560,781	0	(31,494)	0	(31,494)	0	0	351,381	351,381	983,656	254,722
92241*-AF-3	Vector Pipeline LP Series E Senior Note		08/31/2021	DC PCG Non Trust	12/01/2021	Redemption 100.0000	544,767	560,780	544,767	544,767	0	(16,013)	0	(16,013)	0	0	0	0	13,755	6,878
92343V-CX-0	Verizon Communications CORPORATE		09/14/2021	PRT Cardinal - 1538	11/10/2021	Tender (Corp Action)	18,417,000	23,358,017	22,955,685	22,418,398	0	(18,769)	0	(18,769)	0	0	(383,563)	(383,563)	1,048,086	0
92343V-DS-0	Verizon Communications CORPORATE		09/14/2021	PRT Cardinal - 1538	11/10/2021	Tender (Corp Action)	3,519,000	4,724,472	4,724,996	4,720,264	0	(4,207)	0	(4,207)	0	0	4,732	4,732	163,563	73,488
92343V-FM-1	Verizon Communications CORPORATE		04/05/2021	RBC Capital Markets	05/05/2021	Tax Free Exchange	8,725,000	7,711,242	7,711,242	7,712,488	0	1,246	0	1,246	0	0	(1,246)	(1,246)	151,302	131,032
929160-AY-5	VULCAN MATLS CO CORPORATE		04/20/2021	Suntrust Capital Markets Inc	12/01/2021	Barclays Capital Inc	2,500,000	3,019,425	3,199,500	3,011,910	0	(7,515)	0	(7,515)	0	0	187,590	187,590	88,778	16,646
94974B-GK-0	Wells Fargo & Co NT CORPORATE		02/17/2021	Various	03/22/2021	Various	5,000,000	5,902,155	5,453,306	5,899,953	0	(2,202)	0	(2,202)	0	0	(446,647)	(446,647)	75,378	58,500
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		09/01/2021	CLIFE-CA-PCG	12/21/2021	Redemption 100.0000	12,986	14,875	12,986	12,986	0	(1,890)	0	(1,890)	0	0	0	0	180	24
95906#-AR-2	Western Oilfields Supply Co. Senior Note		09/01/2021	DC PCG Non Trust	09/02/2021	Redemption 100.0000	983,211	1,026,944	983,211	983,211	0	(43,733)	0	(43,733)	0	0	0	0	10,152	10,039
96329*-LH-3	Wheels Sr. Secured 2.550% 04/02/25		09/01/2021	DC PCG Non Trust	10/27/2021	Call 100.0000	24,637,341	25,711,207	25,609,773	26,638,105	0	(45,534)	0	(45,534)	0	0	(1,028,332)	(1,028,332)	1,326,696	260,027
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		09/01/2021	CLIFE-CA-PCG	12/15/2021	Redemption 100.0000	10,871	11,870	10,871	10,871	0	(999)	0	(999)	0	0	0	0	130	28
98235W-A*-1	Wright Service Corp. Sr. Secured		11/05/2021	Direct	12/31/2021	Redemption 100.0000	644,643	644,643	644,643	644,643	0	0	0	0	0	0	0	0	2,256	0
983133-AB-5	WYNN RESORTS LTD CORPORATE		05/06/2021	Market Axess	11/12/2021	Deutsche Bank Securities Inc	475,000	512,905	499,344	502,127	0	(10,778)	0	(10,778)	0	0	(2,783)	(2,783)	21,576	2,556
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	02/04/2021	Various	05/10/2021	RBC Capital Markets	5,000,000	5,566,106	5,124,050	5,562,762	0	(3,344)	0	(3,344)	0	0	(438,712)	(438,712)	56,472	6,861
019456-AH-5	ALLIED PPTYS REAL ESTATE INVT CORP Forei		02/05/2021	Scotia Capital Inc	02/17/2021	RBC Dominion Securities Inc	62,866	62,632	62,872	62,866	0	0	0	0	0	234	6	240	21	0
06369Z-CG-7	BANK OF MONTREAL CORP FOR		07/15/2021	Nesbitt Burns	12/15/2021	Nesbitt Burns	30,975	31,876	30,486	30,975	0	0	0	0	0	(901)	(489)	(1,390)	240	0
06415E-UC-7	BANK OF NOVA SCOTIA CORPORATE		02/17/2021	Scotia Capital Inc	03/24/2021	RBC Dominion Securities Inc	39,831	41,592	41,651	42,098	0	(64)	0	(64)	0	571	(447)	124	254	143
06415F-FT-4	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA		10/05/2021	Scotia Capital Inc	10/12/2021	Nesbitt Burns	32,114	31,816	31,899	32,106	0	0	0	0	0	290	(207)	83	10	0
13607G-PJ-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE		02/17/2021	DESJARDINS	03/01/2021	Scotia Capital Inc	31,603	32,670	32,513	32,838	0	(10)	0	(10)	0	177	(325)	(148)	237	215
13607G-RU-0	CANADIAN IMPERIAL BANK CORP		01/14/2021	Wood Gundy Inc	09/01/2021	Nesbitt Burns	103,085	102,651	101,485	103,019	0	9	0	9	0	358	(1,534)	(1,176)	702	0
13607H-BC-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE		02/17/2021	RBC Dominion Securities Inc	10/12/2021	Nesbitt Burns	32,114	32,208	32,154	32,793	0	(112)	0	(112)	0	696	(639)	57	470	50
30575F-AA-6	FAIRSTONE FINANCIAL INC CORP FOREIGN	A	06/22/2021	Merrill Lynch,Pierce,Fenner &	07/15/2021	Call 103.9380	750,000	782,325	779,535	779,535	0	(2,790)	0	(2,790)	0	0	(29,535)	(29,535)	59,066	26,086
37045Y-AH-7	GENERAL MOTORS FINANCIAL OF CA DISCOUNT		07/06/2021	Wood Gundy Inc	10/12/2021	Nesbitt Burns	48,171	47,999	47,744	48,110	0	4	0	4	0	108	(366)	(258)	218	0
438121-BA-2	HONDA CANADA FINANCE HONDA CANADA FINANC		09/21/2021	Wood Gundy Inc	10/12/2021	Scotia Capital Inc	48,171	46,744	47,510	48,172	0	0	0	0	0	1,428	(662)	766	36	0
63306A-HB-5	NATIONAL BK CDA MONTREAL QUE NATIONAL BA		11/01/2021	National Bank Of Canada	12/15/2021	Various	109,073	113,314	109,197	109,073	0	0	0	0	0	(4,242)	124	(4,118)	249	0
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE		02/17/2021	Nesbitt Burns	12/08/2021	Nesbitt Burns	27,643	29,364	28,082	29,273	0	(238)	0	(238)	0	147	(1,191)	(1,044)	811	169
663307-AQ-9	NORTHWEST REDWATER 2.800% 06/01/31		06/28/2021	RBC Dominion Securities Inc	12/15/2021	Scotia Capital Inc	123,901	129,442	124,023	123,672	0	3	0	3	0	(5,774)	351	(5,423)	1,635	0
67077M-AS-7	NUTRIEN LTD CORP FOREIGN	A	09/29/2021	Various	12/16/2021	Tender (Corp Action)	74,000	99,494	99,810	95,189	0	(605)	0	(605)	0	921	921	5,004	1,728	
67077M-AX-6	NUTRIEN LTD CORP FOREIGN	A	09/09/2021	Goldman Sachs & Co	10/07/2021	JP Morgan Securities, Inc	10,000,000	11,850,500	11,332,500	11,847,218	0	(3,282)	0	(3,282)	0	0	(514,718)	(514,718)	163,486	131,667
674482-C8-1	Obsidian Energy Ltd. Series S Sr Gtd Not	A	09/01/2021	DC PCG Non Trust	11/24/2021	Call 100.0000	60,214	59,876	65,167	66,118	0	1,289	0	1,289	0	0	(951)	(951)	8,299	2,168
75585R-SL-0	REAL ESTATE ASSET LIQUIDITY TR CORP		11/04/2021	RBC Dominion Securities Inc	12/01/2021	Redemption 100.0000	171	175	171	171	0	0	0	0	0	(4)	0	(4)	0	0
780086-RA-4	ROYAL BANK OF CANADA DISCOUNT NOTE		02/17/2021	DESJARDINS	04/12/2021	RBC Dominion Securities Inc	39,812	41,523	41,630	41,976	0	(95)	0	(95)	0	549	(346)	203	236	74
780086-RN-6	ROYAL BANK OF CANADA Corp Foreign		02/17/2021	RBC Dominion Securities Inc	06/09/2021	Nesbitt Burns	41,355	41,794	43,399	43,783	0	(196)	0	(196)	0	2,185	(384)	1,801	555	180
780086-SA-3	ROYAL BANK OF CANADA DISCOUNT NOTE		02/17/2021	DESJARDINS	10/06/2021	DESJARDINS	39,577	40,519	40,065	40,639	0	(174)	0	(174)	0	294	(574)	(280)	647	115
891160-QY-2	TORONTO DOMINION BK DISCOUNT NOTE		02/17/2021	RBC Dominion Securities Inc	03/19/2021	Scotia Capital Inc	79,923	84,368	84,484	85,658	0	(147)	0	(147)	0	1,437	(1,174)	263	402	174

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91831A-AC-5	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	05/06/2021	Credit Suisse First Boston Cor	09/02/2021	Call 102.0420	692,000	706,273	706,131	704,152	0	(2,121)	0	(2,121)	0	0	(12,152)	(12,152)	28,830	2,943
92277L-AG-1	VENTAS CANADA FINANCE LTD CORP Foreign		11/15/2021	RBC Dominion Securities Inc	12/15/2021	CIBC World Martkets Corp	54,207	55,773	54,422	54,094	0	1	0	1	0	(1,680)	328	(1,352)	58	0
C0445#-AP-1	ARC Resources Ltd. Senior Note	A	06/01/2021	IREGIB	09/27/2021	Call 100.0000	15,688,000	16,550,308	16,937,994	16,473,914	0	(76,394)	0	(76,394)	0	0	(785,914)	(785,914)	1,541,791	119,961
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		09/01/2021	PLIC BVSA FOREX PCG	12/16/2021	Redemption 100.0000	168,744	185,359	168,744	168,744	0	(14,860)	0	(14,860)	0	(1,756)	0	(1,756)	5,569	2,344
C9716#-AB-5	Waste Connections Inc. Senior Unsecured	A	09/01/2021	DB PCG Non-Trust	09/20/2021	Call 100.0000	2,553,374	2,627,622	2,642,429	2,625,403	0	(2,219)	0	(2,219)	0	0	(72,029)	(72,029)	110,315	17,554
C9716#-AJ-8	Waste Connections Inc. Senior Unsecured	A	09/01/2021	DC PCG Non Trust	09/20/2021	Call 100.0000	5,106,749	5,374,911	5,415,284	5,369,651	0	(5,260)	0	(5,260)	0	0	(262,902)	(262,902)	377,476	60,209
01749T-AN-0	ADAGIO CLO CLO 1.074% 01/15/30	D	05/05/2021	Goldman Sachs & Co	10/15/2021	Paydown	7,562,122	7,562,122	7,562,122	7,562,122	0	0	0	0	0	0	0	0	25,083	0
05875F-AY-3	BALLYROCK LTD CLO 1.104% 10/15/28	D	01/08/2021	JP Morgan Securities, Inc	10/15/2021	Paydown	34,538,417	34,538,417	34,538,417	34,538,417	0	0	0	0	0	0	0	0	241,968	0
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	09/01/2021	Various	09/10/2021	Various	6,926,445	7,164,098	7,065,345	7,299,256	0	(3,741)	0	(3,741)	0	0	(233,911)	(233,911)	153,907	9,380
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	11/01/2021	Various	11/15/2021	Various	659,144	680,708	659,144	659,144	0	(21,563)	0	(21,563)	0	0	0	0	16,871	1,336
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO	D	02/17/2021	Citigroup Capital Markets Inc	10/15/2021	Paydown	9,189,650	9,189,650	9,189,650	9,189,650	0	0	0	0	0	0	0	0	58,651	0
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO	D	04/20/2021	NATIXIS S.A.	10/20/2021	Paydown	7,407,244	7,407,244	7,407,244	7,407,244	0	0	0	0	0	0	0	0	44,131	2,367
09659W-2M-5	BNP PARIBAS SA CORP FRGN FLOATER	D	04/23/2021	BPN Paribas Securities	11/16/2021	BPN Paribas Securities	20,873,000	20,650,494	20,535,302	20,663,127	0	12,633	0	12,633	0	0	(127,825)	(127,825)	238,647	29,807
14889D-AJ-7	CATAMARAN CLO LTD CLO 1.228% 04/22/30	D	06/10/2021	Various	06/23/2021	Call 100.0000	994,896	994,772	994,896	994,788	0	16	0	16	0	0	108	108	1,860	2,412
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRA CORP FRGN	D	01/19/2021	Goldman Sachs & Co	07/15/2021	Goldman Sachs & Co	5,000,000	5,169,650	5,104,300	5,151,008	0	(18,642)	0	(18,642)	0	0	(46,708)	(46,708)	56,415	9,270
256911-A*-9	Dollar Diversified Payment Rig Senior Se	D	09/01/2021	DC PCG Non Trust	12/15/2021	Redemption 100.0000	1,824,780	1,896,912	1,824,780	1,824,780	0	(72,131)	0	(72,131)	0	0	0	0	25,319	14,254
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	05/19/2021	Barclays Capital Inc	10/15/2021	Paydown	15,304,987	15,304,987	15,304,987	15,304,987	0	0	0	0	0	0	0	0	86,487	0
46647Y-AL-1	JMP_CLO CLO 1.402% 07/17/29	D	04/02/2021	Various	10/18/2021	Paydown	147,236	147,236	147,236	147,236	0	0	0	0	0	0	0	0	1,627	195
55818M-BQ-0	MADISON PARK FUNDING LTD CLO	D	01/15/2021	Merrill Lynch,Pierce,Fenner &	10/20/2021	Paydown	687,539	687,539	687,539	687,539	0	0	0	0	0	0	0	0	3,116	0
62432M-AA-7	MOUNTAIN VIEW CLO CLO 1.244% 04/15/29	D	01/14/2021	BPN Paribas Securities	10/05/2021	Call 100.0000	33,256,501	33,263,152	33,256,501	33,260,986	0	(2,166)	0	(2,166)	0	0	(4,485)	(4,485)	303,752	21,582
62432M-AA-7	MOUNTAIN VIEW CLO CLO 1.244% 04/15/29	D	01/14/2021	BPN Paribas Securities	07/15/2021	Paydown	243,499	243,548	243,499	243,499	0	(49)	0	(49)	0	0	0	0	1,645	158
67109K-AU-8	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	06/21/2021	Credit Suisse First Boston Cor	09/22/2021	Call 100.0000	2,000,000	1,999,400	2,000,000	1,999,423	0	23	0	23	0	0	577	577	10,557	7,425
83609N-AN-0	SOUNDPOINT CLO CLO 1.114% 01/23/29	D	01/22/2021	Goldman Sachs & Co	10/25/2021	Paydown	10,432,752	10,432,752	10,432,752	10,432,752	0	0	0	0	0	0	0	0	65,536	0
83611G-AJ-0	SOUND POINT CLO I LTD CLO	D	01/04/2021	RBC Capital Markets	03/10/2021	Call 100.0000	725,000	721,013	725,000	721,213	0	201	0	201	0	0	3,787	3,787	4,730	2,259
86562M-CD-0	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	01/04/2021	SMBC NIKKO SECURITIES	09/01/2021	Goldman Sachs & Co	19,000,000	19,000,000	18,844,390	19,000,000	0	0	0	0	0	0	(155,610)	(155,610)	115,577	0
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	11/16/2021	HSBC Securities (USA) Inc	12/06/2021	JP Morgan	1,800,000	2,097,612	1,886,418	2,088,346	0	(9,266)	0	(9,266)	0	0	(201,928)	(201,928)	120,656	28,031
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	11/17/2021	Wells Fargo Securities Intl	12/03/2021	Deutsche Bank AG-London-Client	1,300,000	1,659,047	1,460,290	1,651,241	0	(7,806)	0	(7,806)	0	0	(190,951)	(190,951)	73,175	34,743
89641A-AV-7	TRINITAS CLO LTD CLO 1.154% 10/25/28	D	01/11/2021	NATIXIS S.A.	10/25/2021	Paydown	17,994,871	17,994,871	17,994,871	17,994,871	0	0	0	0	0	0	0	0	103,002	0
92330W-BJ-5	Venture CDO Ltd CLO 1.032% 10/20/28	D	03/05/2021	Jefferies & Co, Inc	10/20/2021	Paydown	7,157,986	7,157,986	7,157,986	7,157,986	0	0	0	0	0	0	0	0	30,304	0
F5754#-AB-3	LISI SA Senior Note 3.640% 10/17/23	B	09/01/2021	DC Non Trust FOREX	10/18/2021	Redemption 100.0000	4,451,347	4,682,610	4,451,347	4,451,347	0	(153,375)	0	(153,375)	0	(77,889)	0	(77,889)	80,564	60,450
G7178*-AE-4	Porterbrook Rail Finance Ltd Senior Secu	B	09/01/2021	SAGA - FOREX	10/16/2021	Redemption 100.0000	193,359	199,246	193,359	193,359	0	(5,972)	0	(5,972)	0	84	0	84	2,601	1,950
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	09/01/2021	PRIAC-SAPP-FOREX	10/16/2021	Redemption 100.0000	2,898	2,993	2,898	2,898	0	(96)	0	(96)	0	1	0	1	40	30
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur	D	04/13/2021	Various	09/01/2021	Various	4,510,984	4,510,984	3,997,545	4,510,983	0	0	0	0	0	0	(513,438)	(513,438)	54,319	0
G7996#-AA-8	SEGRO plc Senior Unsecured Note	B	08/17/2021	Direct	09/01/2021	DC NON TR FOREX GOLD	12,098,755	11,472,012	13,021,062	12,098,754	0	0	0	0	0	626,743	922,308	1,549,051	223,746	0
G8124#-AM-5	SIG PLC Senior Note 6.230% 10/31/23	B	09/01/2021	DC Non Trust FOREX	11/18/2021	Call 100.0000	5,996,841	6,670,642	6,530,994	6,373,119	0	(41,441)	0	(41,441)	0	(256,082)	(376,278)	(632,360)	743,322	130,618
G8124#-AS-2	SIG PLC Senior Note 5.880% 05/31/23	B	09/01/2021	Various	11/18/2021	Various	1,185,557	1,296,617	1,262,342	1,316,029	0	(7,578)	0	(7,578)	0	(49,795)	(53,687)	(103,482)	115,814	24,372
G8401*-AF-8	SSP Financing Ltd Sr. Unsecured	D	02/02/2021	Direct	04/01/2021	PALAC FLEX	1,500,000	1,320,000	1,471,219	1,322,151	0	2,151	0	2,151	0	0	149,068	149,068	0	27,729

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G8879#-AB-6	TimeC 1534 Limited Subordinated Note	B	03/30/2021	Interest Capitalization	05/25/2021	Call 100.0000	109,632	107,712	109,632	107,712	0	0	0	0	0	0	1,920	1,920	5,117	0
G9400#-AA-4	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	09/01/2021	Various	12/31/2021	Various	110,533	119,763	110,533	110,533	0	(9,229)	0	(9,229)	0	0	0	0	2,223	1,002
K7017#-AA-8	Meridian Spirit ApS Senior Secured Note	D	09/01/2021	PRIAC-SA-PRINC PRESERVE-PCG	12/31/2021	Redemption 100.0000	20,347	21,746	20,347	20,347	0	(1,399)	0	(1,399)	0	0	0	0	315	142
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	09/01/2021	DC PCG Non Trust	11/15/2021	Redemption 100.0000	181,510	195,771	181,510	181,510	0	(14,261)	0	(14,261)	0	0	0	0	6,580	3,875
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	09/01/2021	PLIC BV SA PCG	12/31/2021	Redemption 100.0000	78,109	79,521	78,109	78,109	0	(1,412)	0	(1,412)	0	0	0	0	531	237
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	09/01/2021	PLIC BV SA PCG	12/31/2021	Redemption 100.0000	63,629	66,364	63,629	63,629	0	(2,735)	0	(2,735)	0	0	0	0	436	193
Q0214#-AB-6	Alsco Pty Ltd Senior Unsecured Note		09/01/2021	DC Non Trust FOREX	11/24/2021		1,513,583	1,588,292	1,513,583	1,513,583	0	(50,084)	0	(50,084)	0	(24,625)	0	(24,625)	29,620	16,980
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note	B	09/01/2021	DB PCG Non-Trust FOREX	09/27/2021	Call 100.0000	3,154,604	3,731,656	3,481,018	4,034,843	0	(9,987)	0	(9,987)	0	(13,240)	(553,825)	(567,065)	358,331	19,356
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	09/01/2021	PICA SA West Rock PRV	09/30/2021	Redemption 100.0000	79,385	88,271	79,385	79,385	0	(8,886)	0	(8,886)	0	0	0	0	1,850	1,552
T6000#-AA-0	HLD Italy 2 SpA Sr. Secured	B	07/07/2021	Direct	10/07/2021	Redemption 100.0000	143,148	146,646	143,148	143,148	0	0	0	0	0	(3,498)	0	(3,498)	2,195	0
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	09/01/2021	DC Non Trust FOREX	10/09/2021	Redemption 100.0000	885,308	943,649	885,308	885,308	0	(40,710)	0	(40,710)	0	(17,631)	0	(17,631)	20,583	16,561
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							838,326,496	1,135,913,920	1,131,550,907	1,134,081,745	0	(1,809,645)	0	(1,809,645)	0	176,345	(7,051,313)	(6,874,968)	18,963,681	5,208,388
06369Z-CE-2	BANK OF MONTREAL DISCOUNT NOTE		02/17/2021	Scotia Capital Inc	06/01/2021	RBC Dominion Securities Inc	41,601	41,683	43,603	43,935	0	(187)	0	(187)	0	2,439	(332)	2,107	833	481
4899999. Subtotal - Bonds - Hybrid Securities							41,601	41,683	43,603	43,935	0	(187)	0	(187)	0	2,439	(332)	2,107	833	481
P7921#-AA-8	Prudential Chile II Spa Promissory Note	B	06/03/2021	Direct	09/07/2021	Call 100.0000	30,829,512	38,303,161	30,829,512	35,686,698	0	(287,649)	0	(287,649)	0	(2,328,814)	(4,857,186)	(7,186,000)	1,003,430	508,489
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							30,829,512	38,303,161	30,829,512	35,686,698	0	(287,649)	0	(287,649)	0	(2,328,814)	(4,857,186)	(7,186,000)	1,003,430	508,489
00109X-AD-9	ADB Companies, LLC Sr. Secured		02/25/2021	Direct	09/30/2021	Call 100.0000	256,250	256,250	256,250	256,250	0	0	0	0	0	0	0	0	8,825	0
00109X-AD-9	ADB Companies, LLC Sr. Secured		02/25/2021	Direct	12/31/2021	Redemption 100.0000	128,125	128,125	128,125	128,125	0	0	0	0	0	0	0	0	7,973	0
00452@-AB-7	AM LLC Senior Secured Term Loan		09/01/2021	PPC DL - CLIFE-DB	09/30/2021	Call 100.0000	274,000	277,918	274,000	277,721	0	(197)	0	(197)	0	0	(3,721)	(3,721)	3,543	2,219
00452@-AB-7	AM LLC Senior Secured Term Loan		09/01/2021	Various	12/31/2021	Various	274,000	277,918	274,000	274,000	0	(3,918)	0	(3,918)	0	0	0	0	7,701	2,219
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		08/31/2021	Various	09/29/2021	Various	4,463,103	4,454,289	4,463,103	4,437,780	0	(16,508)	0	(16,508)	0	0	25,323	25,323	29,090	24,175
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		08/31/2021	Various	09/01/2021	Various	39,071	38,993	39,071	39,071	0	77	0	77	0	0	0	0	156	212
08516*-AC-4	Berlin Station LLC Term		09/01/2021	CLIFE-DC-PCG-FRL	10/29/2021	Call 36.0212	1,811,173	875,771	652,406	875,771	0	0	0	0	0	0	(223,365)	(223,365)	0	0
08516*-AC-4	Berlin Station LLC Term		09/01/2021	CLIFE-DC-PCG-FRL	10/29/2021	Capital Distribution	0	1,276,656	1,276,656	1,276,656	0	0	0	0	0	0	0	0	0	0
000000-00-0	Bowline Energy LLC Sr. Secured		08/09/2021	Direct	12/23/2021	Call 100.0000	872,990	872,990	872,990	737,192	0	8,349	144,146	(135,797)	0	0	135,798	135,798	16,932	0
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		09/01/2021	PPC DL - CLIFE-DB	12/16/2021	Call 100.0000	2,485,937	2,519,498	2,485,937	2,514,471	0	(5,026)	0	(5,026)	0	0	(28,534)	(28,534)	42,485	397
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		09/01/2021	PPC DL - CLIFE-DB	11/29/2021	Redemption 100.0000	404,688	410,151	404,688	404,688	0	(5,463)	0	(5,463)	0	0	0	0	5,817	65
000000-00-0	ConnectAmerica.com LLC Sr. Secured		06/30/2021	Direct	12/31/2021	Redemption 100.0000	46,853	46,853	46,853	46,853	0	0	0	0	0	0	0	0	1,437	0
228047-A#-3	Crowley Holdings, Inc. Senior Secured		05/27/2021	Direct	07/12/2021	Call 100.0000	1,453,173	1,453,173	1,453,173	1,453,173	0	0	0	0	0	0	0	0	8,418	0
29358@-AK-1	EnsembleIQ Term B 0.000% 12/31/22		09/01/2021	PPC DL - CLIFE-DC	12/29/2021	Call 95.1977	76,559	77,568	72,883	77,569	0	0	0	0	0	0	(4,686)	(4,686)	0	0
29358@-AK-1	EnsembleIQ Term B 0.000% 12/31/22		09/01/2021	PPC DL - CLIFE-DC	12/29/2021	Capital Distribution	0	284,810	284,810	284,810	0	0	0	0	0	0	0	0	0	0
39143@-AA-2	Great Western Leasing and Sale Senior Se		08/31/2021	DB PCG Non-Trust	09/01/2021	Redemption 100.0000	20,382	20,258	20,382	20,382	0	124	0	124	0	0	0	0	74	74
39143@-AA-2	Great Western Leasing and Sale Senior Se		08/31/2021	DB PCG Non-Trust	12/01/2021	Call 100.0000	723,814	719,399	723,814	719,899	0	501	0	501	0	0	3,915	3,915	10,553	2,621
39143@-AA-2	Great Western Leasing and Sale Senior Se		08/31/2021	DB PCG Non-Trust	12/01/2021	Redemption 100.0000	61,146	60,773	61,146	61,146	0	373	0	373	0	0	0	0	668	221
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		09/01/2021	PPC DL - CLIFE-DC	09/30/2021	Redemption 100.0000	9,867	9,805	9,867	9,867	0	62	0	62	0	0	0	0	214	147

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
44860#-AH-6	Hybrid Design Associates LLC Senior Secu		09/30/2021	Various	12/29/2021	Various	0	2,182	1,599	2,182	0	0	0	0	0	0	(583)	(583)	0	0
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		12/16/2021	Direct	12/31/2021	Redemption 100.0000	36,209	36,209	36,209	36,209	0	0	0	0	0	0	0	0	381	0
000000-00-0	MajorKey Technologies Hldg LLC Sr. Secur		12/03/2021	Direct	12/21/2021	Direct	3,589,712	3,589,712	3,589,712	3,589,712	0	0	0	0	0	0	0	0	2,456	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		03/15/2021	Interest Capitalization	08/09/2021	Call 83.1309	17,644	13,678	14,668	13,678	0	3,641	3,641	0	0	0	990	990	117	0
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		03/15/2021	Interest Capitalization	08/09/2021	Call 83.1308	140,529	150,708	116,823	100,098	0	40,387	40,387	0	0	0	16,725	16,725	933	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		03/15/2021	Interest Capitalization	08/09/2021	Call 83.1308	22,253	17,263	18,499	17,263	0	4,576	4,576	0	0	0	1,236	1,236	1,859	0
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		09/01/2021	PPC DL - CLIFE-DC	11/01/2021	Redemption 100.0000	238,613	241,237	238,613	238,613	0	(2,625)	0	(2,625)	0	0	0	0	2,435	1,177
73935@-AA-3	The Power-Sonic Corporation Senior Secur		09/01/2021	PPC DL - CLIFE-DC	11/21/2021	Call 100.0000	286,092	219,490	286,092	228,902	0	9,413	0	9,413	0	0	57,190	57,190	2,589	568
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver		11/01/2021	Direct	11/15/2021	Call 100.0000	41,354,254	41,354,254	41,354,254	41,354,254	0	0	0	0	0	0	0	0	102,563	0
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver		03/18/2021	Direct	04/01/2021	PALAC FLEX PMCC FRL	1,872,400	1,872,400	1,873,711	1,872,400	0	0	0	0	0	0	1,311	1,311	10,839	0
75526#-AE-3	RE Gillespie 1, LLC Term Loan A		09/01/2021	CLIFE-DC-PCG-FRL	12/31/2021	Redemption 100.0000	217,234	217,234	217,234	217,234	0	0	0	0	0	0	0	0	4,441	1,521
75527#-AE-2	RE Rosamond Two, LLC Term Loan A		09/01/2021	CLIFE-DB-PCG FRL	12/31/2021	Redemption 100.0000	78,181	78,181	78,181	78,181	0	0	0	0	0	0	0	0	1,598	547
000000-00-0	Revco Management, LLC Sr. Secured		04/27/2021	Direct	12/31/2021	Redemption 100.0000	180,352	180,352	180,352	180,352	0	0	0	0	0	0	0	0	4,185	0
78433@-AB-7	S4T Holdings Corp. Sr. Secured Revolver		12/21/2021	Direct	12/27/2021	Call 100.0000	71,750,000	71,750,000	71,750,000	71,750,000	0	0	0	0	0	0	0	0	95,706	0
81741@-AA-0	Senture Parent, LLC Sr. Secured		02/01/2021	Direct	12/28/2021	Call 100.0000	28,376,540	28,376,540	28,376,540	28,376,540	0	0	0	0	0	0	0	0	1,910,914	0
81741@-AA-0	Senture Parent, LLC Sr. Secured		02/01/2021	Direct	09/30/2021	Redemption 100.0000	1,065,511	1,065,511	1,065,511	1,065,511	0	0	0	0	0	0	0	0	19,875	0
81741@-AA-0	Senture Parent, LLC Sr. Secured		02/01/2021	Direct	04/01/2021	PPC DL - PALAC Flex	997,949	997,949	995,554	997,949	0	0	0	0	0	0	(2,395)	(2,395)	11,998	0
81741@-AB-8	Senture Parent, LLC Sr. Secured Revolver		02/01/2021	Direct	03/12/2021	Call 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	8,083	0
83438@-AB-2	Soltage, LLC Senior Secured Revolver		10/28/2021	Various	12/31/2021	Various	4,643,272	4,643,272	4,643,272	4,643,272	0	0	0	0	0	0	0	0	24,129	0
83438@-AC-0	Soltage, LLC Senior Secured Revolver		10/28/2021	Direct	12/08/2021	Call 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	0	0
90290N-A*-0	USA Compression Partners, LP Senior Secu		11/08/2021	Direct	12/08/2021	Call 100.0000	4,257,283	4,257,283	4,257,283	4,257,283	0	0	0	0	0	0	0	0	22,026	0
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/20/2021	Direct	12/27/2021	Call 100.0000	11,098,367	11,098,367	11,098,367	11,098,367	0	0	0	0	0	0	0	0	26,263	0
92328@-AB-6	Venture Metals, LLC Sr. Secured Term Loa		02/11/2021	Direct	10/07/2021	Call 100.0000	1,033,500	1,033,500	1,033,500	1,033,500	0	0	0	0	0	0	0	0	54,929	0
92328@-AB-6	Venture Metals, LLC Sr. Secured Term Loa		02/11/2021	Direct	09/30/2021	Redemption 100.0000	34,250	34,250	34,250	34,250	0	0	0	0	0	0	0	0	1,043	0
92328@-AB-6	Venture Metals, LLC Sr. Secured Term Loa		02/11/2021	Direct	04/01/2021	PPC DL - PALAC Flex	1,232,250	1,232,250	1,206,380	1,232,250	0	0	0	0	0	0	(25,870)	(25,870)	13,418	0
000000-00-0	Verdant Spec Sol Glbl Hldg Co Sr. Secure		10/01/2021	Direct	12/31/2021	Redemption 100.0000	75,948	75,948	75,948	75,948	0	0	0	0	0	0	0	0	1,440	0
93382#-AB-5	Wapiti Raton, LLC Senior Secured Revolve		11/05/2021	Direct	12/29/2021	Call 100.0000	3,053,160	3,053,160	3,053,160	3,053,160	0	0	0	0	0	0	0	0	60,631	0
000000-00-0	Whisps Acquistion Corp. Senior Secured R		06/25/2021	Direct	07/29/2021	Call 100.0000	333,333	333,333	333,333	333,333	0	0	0	0	0	0	0	0	1,180	0
98159*-AC-7	Worldwide Machinery Senior Secured Revol		12/22/2021	Direct	12/29/2021	Call 100.0000	425,562	425,419	425,562	396,107	0	0	29,313	(29,313)	0	0	29,455	29,455	663	0
98159*-AC-7	Worldwide Machinery Senior Secured Revol		10/14/2021	Direct	12/01/2021	Capital Distribution	0	4,410	4,410	4,410	0	0	0	0	0	0	0	0	0	0
98159*-AC-7	Worldwide Machinery Senior Secured Revol		09/01/2021	CLIFE-DC-PCG-FRL	12/01/2021	Call 100.0000	97,292	88,020	97,292	69,147	0	(83)	18,791	(18,874)	0	0	28,145	28,145	646	1,926

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98159*-AC-7	Worldwide Machinery Senior Secured Revol		09/01/2021	CLIFE-DC-PCG-FRL	12/01/2021	Capital Distribution	0	160,082	160,082	160,082	0	0	0	0	0	0	0	0	0	4,471
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	07/06/2021	Direct	07/30/2021	Call 100.0000	844,404	844,404	844,404	844,404	0	0	0	0	0	0	0	0	8,153	0
000000-00-0	Aspers Finance Limited Sr. Secured	B	12/14/2021	Direct	12/22/2021	Direct	2,971,482	2,975,076	2,971,482	2,971,482	0	0	0	0	0	(3,593)	0	(3,593)	5,047	0
000000-00-0	MARR Contracting Pty Ltd Sr. Secured	B	07/12/2021	Direct	10/12/2021	Redemption 100.0000	2,522	2,546	2,522	2,522	0	0	0	0	0	(24)	0	(24)	46	0
000000-00-0	Premier Modular Acq. Ltd Sr. Secured	B	02/05/2021	Direct	09/30/2021	Redemption 100.0000	233,416	236,558	233,416	233,416	0	0	0	0	0	(3,142)	0	(3,142)	11,261	0
000000-00-0	Project Gold Bidco Limited Sr. Secured	B	05/18/2021	Direct	12/31/2021	Redemption 100.0000	423,347	441,360	423,347	423,347	0	0	0	0	0	(18,013)	0	(18,013)	14,679	0
D3761#-AA-3	Jahn Gmbh Senior Secured Note	B	09/01/2021	PPC DL - CLIFE-DC	12/20/2021	Redemption 100.0000	420,015	432,329	420,015	420,015	0	(1,465)	0	(1,465)	0	(10,850)	0	(10,850)	8,814	4,740
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DC-PCG-FRL	11/29/2021	Call 100.0000	275,697	270,045	275,697	269,654	0	(391)	0	(391)	0	0	6,043	6,043	2,935	1,713
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DC-PCG-FRL	12/31/2021	Redemption 100.0000	369,007	361,442	369,007	369,007	0	7,565	0	7,565	0	0	0	0	5,299	2,292
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DC-PCG-FRL	11/29/2021	Call 100.0000	96,386	94,410	96,386	94,273	0	(137)	0	(137)	0	0	2,113	2,113	1,026	599
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DC-PCG-FRL	12/31/2021	Redemption 100.0000	129,008	126,363	129,008	129,008	0	2,645	0	2,645	0	0	0	0	1,853	801
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL	11/29/2021	Call 100.0000	105,890	103,751	105,890	103,195	0	(556)	0	(556)	0	0	2,695	2,695	1,049	653
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL	12/31/2021	Redemption 100.0000	48,866	47,879	48,866	48,866	0	987	0	987	0	0	0	0	958	301
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL	11/29/2021	Call 100.0000	461,465	452,882	461,465	452,074	0	(808)	0	(808)	0	0	9,391	9,391	5,086	2,945
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL	11/29/2021	Call 100.0000	105,890	103,751	105,890	103,967	0	216	0	216	0	0	1,923	1,923	1,049	653
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL	12/31/2021	Redemption 100.0000	48,866	47,879	48,866	48,866	0	987	0	987	0	0	0	0	958	301
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/01/2021	CLIFE-DB-PCG FRL	11/29/2021	Call 100.0000	461,465	452,882	461,465	450,178	0	(2,704)	0	(2,704)	0	0	11,287	11,287	5,086	2,945
G6135#-AA-2	Milson Bidco Limited Revolver	D	09/21/2021	Interest Capitalization	09/30/2021	Call 100.0000	381	381	381	381	0	0	0	0	0	0	0	0	385	0
G6916#-AA-7	Independent Builders Ltd Senior Secured	B	07/02/2021	Direct	09/17/2021	Call 100.0000	7,391,505	7,364,788	7,391,505	7,391,505	0	0	0	0	0	26,717	0	26,717	251,467	0
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	09/01/2021	PPC DL - CLIFE-DC	12/20/2021	Redemption 100.0000	516,970	533,878	516,970	516,970	0	(4,710)	0	(4,710)	0	(12,198)	0	(12,198)	11,179	6,002
G7547#-AD-6	Revolution Beauty Limited Sr. Secured	B	06/29/2021	Direct	07/19/2021	Call 100.0000	2,489,277	2,535,348	2,489,277	2,489,277	0	0	0	0	0	(46,071)	0	(46,071)	0	0
000000-00-0	Revolution Beauty Limited Sr. Secured	D	06/29/2021	Direct	07/19/2021	Call 100.0000	2,535,348	2,535,348	2,535,348	2,535,348	0	0	0	0	0	0	0	0	0	0
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	06/11/2021	Direct	12/23/2021	Call 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	40,822	0
G9129#-AB-2	Turbo Acquisition 10 Bidco Ltd Sr. Secur	B	01/14/2021	Direct	02/26/2021	Call 100.0000	24,522,125	23,892,453	24,522,125	24,522,125	0	0	0	0	0	629,672	0	629,672	229,362	0
G9129#-AB-2	Turbo Acquisition 10 Bidco Ltd Sr. Secur	B	01/14/2021	Direct	02/03/2021	Redemption 100.0000	302,947	302,436	302,947	302,947	0	0	0	0	0	511	0	511	1,245	0
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	05/13/2021	Direct	11/15/2021	Redemption 100.0000	112,575	119,786	112,575	112,575	0	0	0	0	0	(7,212)	0	(7,212)	3,109	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							238,777,673	238,941,367	239,285,399	239,241,013	0	35,312	240,854	(205,542)	0	555,797	44,386	600,183	3,142,094	66,505
8399998. Total - Bonds							4,146,753,784	4,645,468,256	4,635,623,470	4,636,307,409	0	(2,105,032)	240,854	(2,345,886)	0	(6,565,479)	(5,204,414)	(11,769,893)	34,393,701	14,341,828
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred		03/30/2021	Interest Capitalization	05/25/2021	Call 141.3300	147,144.340	191,736	207,959	191,736	0	0	0	0	0	0	16,223	16,223	2,859	0
000000-00-0	AmeriMark Holdings LLC Series A Preferre		01/01/2021	Direct	10/18/2021	Call 1.8586	83,783.980	0	155,717	0	0	0	0	0	0	0	155,717	155,717	0	0
000000-00-0	AmeriMark Holdings LLC Series A Preferre		01/01/2021	Direct	10/18/2021	Call 1.8586	2,792,799.100	0	5,190,576	0	0	0	0	0	0	0	5,190,576	5,190,576	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	AmeriMark Holdings LLC Series A Preferre		09/01/2021	CLIFE-CA-PCG	10/18/2021	Call 1.8586	2,792,800.450	5,939,418	5,190,579	5,939,418	0	0	0	0	0	0	(748,839)	(748,839)	0	0
000000-00-0	AmeriMark Holdings LLC Series A Preferre		09/01/2021	CLIFE-CA-PCG	10/18/2021	Call 1.8586	83,784.000	178,183	155,717	178,183	0	0	0	0	0	0	(22,465)	(22,465)	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								6,309,337	10,900,548	6,309,337	0	0	0	0	0	0	4,591,212	4,591,212	2,859	0
8999998. Total - Preferred Stocks								6,309,337	10,900,548	6,309,337	0	0	0	0	0	0	4,591,212	4,591,212	2,859	0
00835Q-10-3	Aeva Technologies, Inc. Common Stock		12/15/2021	Direct	12/23/2021	Direct	23,231.000	212,194	193,636	212,194	0	0	0	0	0	0	(18,558)	(18,558)	0	0
093712-10-7	Bloom Energy Corporation COM		11/12/2021	Direct	12/17/2021	Direct	70,640.000	2,327,588	1,531,291	2,327,588	0	0	0	0	0	0	(796,297)	(796,297)	0	0
23954D-10-9	Day One Biopharmaceuticals, In Common St		12/21/2021	Direct	12/28/2021	Direct	6,030.000	104,259	97,333	104,259	0	0	0	0	0	0	(6,926)	(6,926)	0	0
24703L-20-2	Dell Technologies Inc Class V Common Sto		06/30/2021	Direct	08/04/2021	Direct	3,757.000	375,888	365,929	375,888	0	0	0	0	0	0	(9,959)	(9,959)	0	0
30212P-30-3	Expedia Group, Inc. COM		11/10/2021	Direct	11/22/2021	Direct	6,523.000	1,218,163	1,145,915	1,218,163	0	0	0	0	0	0	(72,248)	(72,248)	0	0
31846B-10-8	First Advantage Corp COM		11/15/2021	Direct	12/17/2021	Direct	56,501.000	1,090,469	959,806	1,090,469	0	0	0	0	0	0	(130,663)	(130,663)	0	0
771049-10-3	Roblox Corporation Common Stock		11/09/2021	Direct	11/24/2021	Direct	92,024.000	8,617,102	8,861,230	8,617,102	0	0	0	0	0	0	244,128	244,128	0	0
91680M-10-7	Upstart Holdings, Inc. Common Stock		08/11/2021	Direct	08/23/2021	Direct	790.000	116,877	127,616	116,877	0	0	0	0	0	0	10,739	10,739	0	0
M7S64H-10-6	Monday.com Ltd. Common Stock		11/19/2021	Direct	12/08/2021	Direct	110.000	43,363	36,113	43,363	0	0	0	0	0	0	(7,250)	(7,250)	0	0
73739W-10-4	Poshmark, Inc. Common Stock		07/30/2021	Direct	08/18/2021	Direct	59,472.000	2,333,681	1,597,559	2,333,681	0	0	0	0	0	0	(736,123)	(736,123)	0	0
98980F-10-4	ZoomInfo Technologies Inc. Common Stock		05/06/2021	Direct	05/17/2021	Direct	10,561.000	531,746	411,157	531,746	0	0	0	0	0	0	(120,590)	(120,590)	0	0
009066-10-1	Airbnb, Inc. Common Stock		11/16/2021	Direct	12/02/2021	Direct	1,815.000	334,526	313,972	334,526	0	0	0	0	0	0	(20,554)	(20,554)	0	0
19260Q-10-7	Coinbase Global, Inc. Common Stock		05/21/2021	Direct	06/11/2021	Direct	9,190.000	2,539,335	2,416,385	2,539,335	0	0	0	0	0	0	(122,950)	(122,950)	0	0
62878D-10-0	N-able, Inc. Common Stock		07/19/2021	Direct	09/29/2021	Direct	371,960.000	5,951,360	4,915,052	5,951,360	0	0	0	0	0	0	(1,036,308)	(1,036,308)	0	0
85209W-10-9	Sprout Social, Inc.		05/18/2021	Direct	06/02/2021	Direct	4,238.000	297,698	276,534	297,698	0	0	0	0	0	0	(21,164)	(21,164)	0	0
90138F-10-2	Twilio Inc. COM		02/12/2021	Direct	02/26/2021	Direct	1,458.000	633,111	582,004	633,111	0	0	0	0	0	0	(51,107)	(51,107)	0	0
22266M-10-4	Coursera, Inc. Common Stock		05/19/2021	Direct	06/01/2021	Direct	6,260.000	240,196	239,894	240,196	0	0	0	0	0	0	(302)	(302)	0	0
18915M-10-7	Cloudflare, Inc COM		11/08/2021	Direct	12/07/2021	Direct	15,517.000	1,622,316	1,614,126	1,622,316	0	0	0	0	0	0	(8,189)	(8,189)	0	0
93403J-10-6	Warby Parker, Inc. Common Stock		09/29/2021	Direct	10/12/2021	Direct	16,420.000	894,726	852,965	894,726	0	0	0	0	0	0	(41,760)	(41,760)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								29,484,598	26,538,517	29,484,598	0	0	0	0	0	0	(2,946,081)	(2,946,081)	0	0
00767H-29-5	AST BOND PORT 2021		06/24/2021	PALACAST	12/31/2021	Prudential Mutual Fund Service	436.130	6,978	6,863	6,978	0	0	0	0	0	0	(115)	(115)	0	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								6,978	6,863	6,978	0	0	0	0	0	0	(115)	(115)	0	0
9799998. Total - Common Stocks								29,491,576	26,545,380	29,491,576	0	0	0	0	0	0	(2,946,196)	(2,946,196)	0	0
9899999. Total - Preferred and Common Stocks								35,800,913	37,445,928	35,800,913	0	0	0	0	0	0	1,645,016	1,645,016	2,859	0
9999999 - Totals								4,681,269,169	4,673,069,398	4,672,108,322	0	(2,105,032)	240,854	(2,345,886)	0	(6,565,479)	(3,559,398)	(10,124,877)	34,396,560	14,341,828

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	H.I.G Luxembourg Hldgs 74 Sarl	None	12/21/2015	01/01/2069	53	53	.010755	1	0	0	0		0	(224,869)	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	H.I.G Luxembourg Hldgs 74 Sarl	None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	0		0	(199,412)	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc	None	03/24/2017	03/24/2027	250,826	250,826	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc	None	09/01/2021	03/24/2027	611,389	611,389	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc	None	09/01/2021	03/24/2027	723,130	723,130	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	89,214	89,214	.446667	39,849	0	0	48		48	(11,337)	(380)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	18		18	(4,132)	(139)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	59,034	59,034	.446667	26,369	0	0	32		32	(7,502)	(252)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	686,665	686,665	.446667	306,710	0	0	372		372	(87,261)	(2,927)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	18		18	(4,132)	(139)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	358,080	358,080	.446667	159,942	0	0	194		194	(45,505)	(1,526)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	58,091	58,091	.446667	25,947	0	0	31		31	(7,382)	(248)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc	None	07/28/2017	05/31/2022	426,230	426,230	.446667	190,383	0	0	231		231	(54,165)	(1,817)	0	0	0		AN (Anticipatory)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Milson Bidco Limited	None	11/22/2016	01/01/2069	12,480	12,480	.000051	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index.	Swiss Re	549300WZRVQERM819Z90	05/31/2019	12/31/2045	500,000,000	500,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index.	Swiss Re	549300WZRVQERM819Z90	06/04/2019	12/31/2042	750,000,000	750,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund	B2XP4TQXV02CZP30M085	01/04/2021	01/03/2022	2,918	10,800,000	3700.65000000001	0	522,720	0	3,108,723		3,108,723	2,586,003	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	53	200,000	3768.25	0	15,980	0	52,925		52,925	36,945	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	2,282	8,600,000	3768.25	0	355,180	0	2,275,778		2,275,778	1,920,598	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	2,017	7,600,000	3768.25	0	326,040	0	2,011,152		2,011,152	1,685,112	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2021	02/03/2022	1,984	7,600,000	3830.170000000001	0	362,520	0	1,859,250		1,859,250	1,496,730	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	45	175,000	3932.590000000001	0	14,490	0	37,351		37,351	22,861	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	1,271	5,000,000	3932.590000000001	0	202,500	0	1,067,165		1,067,165	864,665	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	1,449	5,700,000	3932.590000000001	0	242,250	0	1,216,568		1,216,568	974,318	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2021	03/03/2022	2,330	8,900,000	3819.719999999998	0	427,200	0	2,224,744		2,224,744	1,797,544	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	38	150,000	3968.940000000001	0	11,835	0	30,735		30,735	18,900	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	2,268	9,000,000	3968.940000000001	0	710,100	0	1,844,121		1,844,121	1,134,021	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	957	3,800,000	3968.940000000001	0	299,820	0	778,629		778,629	478,809	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	04/04/2022	1,864	7,600,000	4077.909999999999	0	329,080	0	1,336,592		1,336,592	1,007,512	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	42	175,000	4170.420000000001	0	12,075	0	26,890		26,890	14,815	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	1,726	7,200,000	4170.420000000001	0	496,800	0	1,106,319		1,106,319	609,519	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	911	3,800,000	4170.420000000001	0	262,200	0	583,891		583,891	321,691	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	05/03/2022	1,598	6,700,000	4192.659999999999	0	300,830	0	1,007,226		1,007,226	706,396	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	156	650,000	4163.29	0	45,630	0	103,695		103,695	58,065	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,633	6,800,000	4163.29	0	477,360	0	1,084,813		1,084,813	607,453	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,153	4,800,000	4163.29	0	336,960	0	765,750		765,750	428,790	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	06/03/2022	1,073	4,500,000	4192.850000000004	0	204,750	0	696,539		696,539	491,789	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	153	650,000	4246.590000000001	0	43,680	0	93,420		93,420	49,740	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,884	8,000,000	4246.590000000001	0	537,600	0	1,149,780		1,149,780	612,180	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,295	5,500,000	4246.590000000001	0	369,600	0	790,474		790,474	420,874	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2021	07/05/2022	944	4,100,000	4343.54	0	193,930	0	512,122		512,122	318,192	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	229	1,000,000	4360.02999999997	0	68,600	0	122,884		122,884	54,284	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,651	7,200,000	4360.02999999997	0	493,920	0	884,767		884,767	390,847	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,537	6,700,000	4360.02999999997	0	459,620	0	823,325		823,325	363,705	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	08/03/2022	565	2,500,000	4423.14999999996	0	121,500	0	281,717		281,717	160,217	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	28	125,000	4479.71	0	8,500	0	12,923		12,923	4,423	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	1,228	5,500,000	4479.71	0	374,000	0	568,626		568,626	194,626	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	4,174	18,700,000	4479.71	0	1,271,600	0	1,933,329		1,933,329	661,729	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2021	09/06/2022	948	4,300,000	4535.43000000003	0	297,560	0	414,096		414,096	116,536	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	45	200,000	4480.69999999998	0	14,500	0	21,555		21,555	7,055	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,518	6,800,000	4480.69999999998	0	493,000	0	732,885		732,885	239,885	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,294	5,800,000	4480.69999999998	0	420,500	0	625,108		625,108	204,608	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	10/03/2022	884	3,800,000	4300.46	0	198,360	0	558,265		558,265	359,905	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	50	225,000	4471.36999999999	0	16,200	0	25,651		25,651	9,451	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	895	4,000,000	4471.36999999999	0	288,000	0	456,022		456,022	168,022	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	1,118	5,000,000	4471.36999999999	0	360,000	0	570,027		570,027	210,027	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	11/03/2022	622	2,900,000	4660.56999999997	0	203,000	0	241,268		241,268	38,268	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	27	125,000	4682.80000000002	0	9,050	0	10,160		10,160	1,110	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	854	4,000,000	4682.80000000002	0	289,600	0	325,113		325,113	35,513	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	1,431	6,700,000	4682.80000000002	0	485,080	0	544,565		544,565	59,485	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2021	12/05/2022	881	4,000,000	4538.43000000003	0	324,000	0	432,177		432,177	108,177	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	48	225,000	4709.85000000004	0	17,618	0	18,230		18,230	613	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	1,210	5,700,000	4709.850000000004	0	446,310	0	461,835		461,835	15,525	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	2,038	9,600,000	4709.850000000004	0	751,680	0	777,827		777,827	26,147	0	0	0	0		EL (Equity Risk Liability)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	482	482	.000021	0	0	0	3,930,895		3,930,895	3,269,448	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	962,335		962,335	800,404	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	962,335		962,335	800,404	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	17	17	.000588	0	0	0	138,642		138,642	115,312	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	09/01/2021	08/29/2024	21	21	.000476	0	0	0	171,263		171,263	171,263	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	3	3	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	2	2	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	4	4	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	10	10	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	13	13	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	68	68	None	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	3	3	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	2	2	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	4	4	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	10	10	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	13	13	None	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	68	68	None	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										778,253	14,513,328	0	42,773,421	XXX	42,773,421	26,604,813	(7,426)	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swaption - 118474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	07/02/2034	250,000,000	250,000,000	2.775 / .1301	17,868,750	0	0	25,883,423		25,883,423	(7,916,275)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119885CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2032	250,000,000	250,000,000	2.42 / .1218	12,500,000	0	0	18,486,521		18,486,521	(12,044,686)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129670CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/08/2052	95,000,000	95,000,000	1.678 / .2256	10,155,500	0	0	4,682,118		4,682,118	(6,041,055)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129712CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2019	09/12/2034	160,000,000	160,000,000	1.5147 / .2256	7,008,000	0	0	4,979,006		4,979,006	(2,568,440)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129737CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2019	03/16/2052	115,000,000	115,000,000	1.595 / .2256	7,693,500	0	0	2,174,939		2,174,939	(8,566,358)	0	0	0	0		LD (Liability Cashflow)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										55,225,750	0	0	56,206,007	XXX	56,206,007	(37,136,815)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										56,004,003	14,513,328	0	98,979,428	XXX	98,979,428	(10,532,002)	(7,426)	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										778,253	14,513,328	0	42,773,421	XXX	42,773,421	26,604,813	(7,426)	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										55,225,750	0	0	56,206,007	XXX	56,206,007	(37,136,815)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										56,004,003	14,513,328	0	98,979,428	XXX	98,979,428	(10,532,002)	(7,426)	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2021	01/03/2022	2,665	10,800,000	4052.21	0	0	0	(2,082,760)		(2,082,760)	(2,082,760)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	2,118	8,600,000	4060.29	0	0	0	(1,612,094)		(1,612,094)	(1,612,094)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2021	01/18/2022	1,863	7,600,000	4079.130000000001	0	0	0	(1,386,844)		(1,386,844)	(1,386,844)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2021	02/03/2022	1,812	7,600,000	4194.04	0	0	0	(1,146,740)		(1,146,740)	(1,146,740)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	1,180	5,000,000	4237.3699999999 99	0	0	0	(689,953)		(689,953)	(689,953)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	02/15/2022	1,339	5,700,000	4257.0299999999 97	0	0	0	(759,248)		(759,248)	(759,248)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2021	03/03/2022	2,128	8,900,000	4182.5900000001	0	0	0	(1,407,847)		(1,407,847)	(1,407,847)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	2,105	9,000,000	4276.5299999999 97	0	(350,100)	0	(1,187,579)		(1,187,579)	(837,479)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2021	03/15/2022	884	3,800,000	4296.380000000001	0	(140,220)	0	(484,052)		(484,052)	(343,832)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	04/04/2022	1,702	7,600,000	4465.310000000004	0	0	0	(695,276)		(695,276)	(695,276)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	1,602	7,200,000	4493.630000000001	0	(219,600)	0	(624,593)		(624,593)	(404,993)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	842	3,800,000	4514.479999999996	0	(111,340)	0	(314,315)		(314,315)	(202,975)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	05/03/2022	1,459	6,700,000	4590.96	0	0	0	(476,768)		(476,768)	(476,768)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,516	6,800,000	4485.939999999996	0	(208,760)	0	(638,994)		(638,994)	(430,234)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,065	4,800,000	4506.760000000002	0	(137,760)	0	(432,021)		(432,021)	(294,261)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	06/03/2022	980	4,500,000	4591.170000000001	0	0	0	(348,961)		(348,961)	(348,961)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,748	8,000,000	4575.699999999998	0	(220,000)	0	(653,107)		(653,107)	(433,107)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,196	5,500,000	4596.930000000003	0	(141,350)	0	(428,806)		(428,806)	(287,456)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2021	07/05/2022	854	4,100,000	4799.609999999997	0	0	0	(200,937)		(200,937)	(200,937)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,533	7,200,000	4697.930000000003	0	(205,200)	0	(470,506)		(470,506)	(265,306)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,420	6,700,000	4719.729999999996	0	(178,890)	0	(415,724)		(415,724)	(236,834)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	08/03/2022	512	2,500,000	4887.579999999999	0	0	0	(104,392)		(104,392)	(104,392)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	1,139	5,500,000	4826.890000000003	0	(154,000)	0	(279,559)		(279,559)	(125,559)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	3,856	18,700,000	4849.29	0	(489,940)	0	(896,549)		(896,549)	(406,609)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2021	09/06/2022	858	4,300,000	5011.649999999996	0	(85,570)	0	(138,587)		(138,587)	(53,017)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,408	6,800,000	4827.949999999998	0	(217,600)	0	(379,040)		(379,040)	(161,440)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,196	5,800,000	4850.359999999997	0	(172,260)	0	(306,439)		(306,439)	(134,179)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	10/03/2022	800	3,800,000	4752.010000000002	0	0	0	(272,856)		(272,856)	(272,856)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	828	4,000,000	4829.0799999999999	0	(120,400)	0	(242,453)		(242,453)	(122,053)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	1,033	5,000,000	4840.2600000000002	0	(146,000)	0	(295,732)		(295,732)	(149,732)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	11/03/2022	563	2,900,000	5149.9300000000003	0	(58,000)	0	(78,028)		(78,028)	(20,028)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	791	4,000,000	5057.4200000000001	0	(123,200)	0	(145,070)		(145,070)	(21,870)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	1,322	6,700,000	5069.1300000000001	0	(200,330)	0	(235,722)		(235,722)	(35,392)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2021	12/05/2022	798	4,000,000	5014.9700000000003	0	(120,800)	0	(177,198)		(177,198)	(56,398)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	1,121	5,700,000	5086.6400000000003	0	(201,210)	0	(211,249)		(211,249)	(10,039)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	1,883	9,600,000	5098.4099999999999	0	(328,320)	0	(345,429)		(345,429)	(17,109)	0	0	0	0		EL (Equity Risk Liability)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(4,330,850)	0	(20,565,425)	XXX	(20,565,425)	(16,234,575)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(4,330,850)	0	(20,565,425)	XXX	(20,565,425)	(16,234,575)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(4,330,850)	0	(20,565,425)	XXX	(20,565,425)	(16,234,575)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(4,330,850)	0	(20,565,425)	XXX	(20,565,425)	(16,234,575)	0	0	0	0	XXX	XXX
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate.	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / .1696	1,636,379	0	2,964,800	3,105,951		24,607,953	434,894	0	0	0	2,312,890		100% \ 100%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate.	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,501,997	.0993 / 2.795	0	0	(40,394)	0		(61,783)	0	0	0	0	11,191		100% \ 100%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate.	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	917,488	.0993 / 2.795	0	0	(24,675)	0		(37,740)	0	0	0	0	6,836		100% \ 100%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate.	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	12,459,147	.0993 / 2.795	0	0	(335,071)	0		(512,494)	0	0	0	0	92,828		100% \ 100%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate.	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	7,838,172	.0993 / 2.795	0	0	(210,797)	0		(322,415)	0	0	0	0	58,399		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,238,489	.0993 / 2.795	0	0	(33,307)	0		(50,944)	0	0	0	0	9,227		100% \ 100%
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / .2198	8,125,211	0	2,231,678	7,988,183		20,632,623	(76,115)	0	0	0	1,295,537		100% \ 100%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / .1323	839,539	0	561,713	950,212		3,143,906	20,127	0	0	0	422,361		100% \ 100%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	17,849,760	2.7725 / .1323	694,791	0	464,866	786,383		2,601,854	16,657	0	0	0	349,540		100% \ 100%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	32,724,560	2.7725 / .1323	1,273,784	0	852,255	1,441,701		4,770,065	30,538	0	0	0	640,823		100% \ 100%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	28,262,120	2.7725 / .1323	1,100,086	0	736,038	1,245,106		4,119,602	26,373	0	0	0	553,438		100% \ 100%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	26,774,640	2.7725 / .1323	1,042,187	0	697,299	1,179,574		3,902,781	24,985	0	0	0	524,310		100% \ 100%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / .1323	839,539	0	561,713	950,212		3,143,906	20,127	0	0	0	422,361		100% \ 100%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	15,640,000	3.5488 / .1315	2,755,438	0	527,485	2,546,517		4,567,268	(56,597)	0	0	0	339,101		100% \ 100%
Interest Rate Swap - 121095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / .1315	2,515,835	0	481,617	2,325,081		4,170,114	(51,676)	0	0	0	309,614		100% \ 100%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / .1315	2,515,835	0	481,617	2,325,081		4,170,114	(51,676)	0	0	0	309,614		100% \ 100%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	12,240,000	3.5488 / .1315	2,156,430	0	412,814	1,992,926		3,574,384	(44,293)	0	0	0	265,383		100% \ 100%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	11,560,000	3.5488 / .1315	2,036,628	0	389,880	1,882,208		3,375,807	(41,833)	0	0	0	250,640		99% \ 100%
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / .1756	1,290,753	0	355,273	1,301,155		2,929,133	(2,249)	0	0	0	279,352		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / .1756	1,290,753	0	355,273	1,301,155		2,929,133	(2,249)	0	0	0	279,352		100% \ 100%
Interest Rate Swap - 121101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	17,250,000	3.107 / .1756	1,843,933	0	507,533	1,858,793		4,184,475	(3,213)	0	0	0	399,074		99% \ 100%
Interest Rate Swap - 121102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	73,600,000	3.107 / .1756	950,149	0	2,165,474	2,059,892		17,853,760	333,960	0	0	0	1,702,715		100% \ 100%
Interest Rate Swap - 121105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	130,917,000	4.4321 / .1801	42,375,195	0	5,587,922	37,274,081		55,457,931	(1,343,860)	0	0	0	2,790,822		100% \ 100%
Interest Rate Swap - 121106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	125,783,000	4.4321 / .1801	40,713,423	0	5,368,788	35,812,352		53,283,110	(1,291,160)	0	0	0	2,681,378		100% \ 100%
Interest Rate Swap - 121107CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / .155	9,877,306	0	2,200,359	9,410,746		18,438,205	(141,336)	0	0	0	1,539,482		100% \ 100%
Interest Rate Swap - 121108CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / .155	9,877,306	0	2,200,359	9,410,746		18,438,205	(141,336)	0	0	0	1,539,482		100% \ 100%
Interest Rate Swap - 121109CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	63,650,000	3.107 / .1756	6,803,845	0	1,872,723	6,858,676		15,440,106	(11,856)	0	0	0	1,472,525		100% \ 100%
Interest Rate Swap - 121110CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	56,950,000	3.107 / .1756	6,087,651	0	1,675,594	6,136,710		13,814,832	(10,608)	0	0	0	1,317,522		100% \ 100%
Interest Rate Swap - 121111CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	41,875,000	3.107 / .1756	4,476,214	0	1,232,055	4,512,287		10,157,965	(7,800)	0	0	0	968,766		100% \ 100%
Interest Rate Swap - 121112CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	77,050,000	3.107 / .1756	8,236,234	0	2,266,980	8,302,608		18,690,655	(14,352)	0	0	0	1,782,530		99% \ 100%
Interest Rate Swap - 121113CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	95,475,000	3.107 / .1756	1,232,547	0	2,809,084	2,672,122		23,160,159	433,218	0	0	0	2,208,787		100% \ 100%
Interest Rate Swap - 125659CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / .1316	1,135,086	0	3,123,542	2,703,339		24,271,089	482,516	0	0	0	2,373,857		100% \ 100%
Interest Rate Swap - 125660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / .2198	8,125,211	0	2,231,678	7,988,183		20,632,623	(76,115)	0	0	0	1,295,537		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	24,199,788	3.17 / 1.8138	0	0	332,047	0		225,307	0	0	0	0	270,853		100% \ 100%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	4,987,743	3.17 / 1.8138	0	0	68,437	0		46,437	0	0	0	0	55,825		100% \ 100%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	19,267,498	3.185 / 1.8138	0	0	267,261	0		177,852	0	0	0	0	231,009		100% \ 100%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	1,995,430	3.185 / 1.8138	0	0	27,679	0		18,419	0	0	0	0	23,924		100% \ 100%
Interest Rate Swap - 144773CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2021	08/11/2051	0	190,000,000	1.9295 / .1574	0	0	1,244,449	0		(2,431,025)	0	0	0	0	5,169,685		100% \ 100%
Interest Rate Swap - 147378CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	7,288,000	4.4321 / .1801	0	0	78,262	3,035,042		3,087,280	3,035,374	0	0	0	155,362		100% \ 100%
Interest Rate Swap - 147379CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	18,948,800	4.4321 / .1801	0	0	203,480	7,891,109		8,026,927	7,891,109	0	0	0	403,941		100% \ 100%
Interest Rate Swap - 147380CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	18,948,800	4.4321 / .1801	0	0	203,480	7,891,109		8,026,927	7,891,109	0	0	0	403,941		100% \ 100%
Interest Rate Swap - 147381CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	9,838,800	4.4321 / .1801	0	0	105,653	4,097,306		4,167,828	4,097,306	0	0	0	209,739		100% \ 100%
Interest Rate Swap - 147382CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	9,838,800	4.4321 / .1801	0	0	105,653	4,097,306		4,167,828	4,097,306	0	0	0	209,739		100% \ 100%
Interest Rate Swap - 147383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	8,016,800	4.4321 / .1801	0	0	86,088	3,338,546		3,396,008	3,338,546	0	0	0	170,898		100% \ 100%
Interest Rate Swap - 147384CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	40,368,000	2.923 / .1323	0	0	281,579	7,624,846		7,993,626	7,624,846	0	0	0	899,009		100% \ 100%
Interest Rate Swap - 147385CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	42,050,000	2.923 / .1323	0	0	293,312	7,942,548		8,326,694	7,942,548	0	0	0	936,468		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 147386CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / .1323	0	0	312,084	8,450,871		8,859,602	8,450,871	0	0	0	996,401		100% \ 100%
Interest Rate Swap - 147387CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / .1323	0	0	312,084	8,450,871		8,859,602	8,450,871	0	0	0	996,401		100% \ 100%
Interest Rate Swap - 147388CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,979,000	2.923 / .1323	0	0	111,458	3,018,168		3,164,144	3,018,168	0	0	0	355,858		100% \ 100%
Interest Rate Swap - 147389CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,801,600	2.923 / .1323	0	0	103,246	2,795,777		2,930,996	2,795,777	0	0	0	329,637		100% \ 100%
Interest Rate Swap - 147390CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,474,400	2.923 / .1323	0	0	107,939	2,922,858		3,064,223	2,922,858	0	0	0	344,620		100% \ 100%
Interest Rate Swap - 147391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,979,000	2.923 / .1323	0	0	111,458	3,018,168		3,164,144	3,018,168	0	0	0	355,858		100% \ 100%
Interest Rate Swap - 147392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,465,200	2.923 / .1323	0	0	100,899	2,732,236		2,864,383	2,732,236	0	0	0	322,145		100% \ 100%
Interest Rate Swap - 147393CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,465,200	2.923 / .1323	0	0	100,899	2,732,236		2,864,383	2,732,236	0	0	0	322,145		100% \ 100%
Interest Rate Swap - 147394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	13,792,400	2.923 / .1323	0	0	96,206	2,605,156		2,731,156	2,605,156	0	0	0	307,161		100% \ 100%
Interest Rate Swap - 147395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	13,792,400	2.923 / .1323	0	0	96,206	2,605,156		2,731,156	2,605,156	0	0	0	307,161		100% \ 100%
Interest Rate Swap - 147396CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	11,101,200	2.923 / .1323	0	0	77,434	2,096,833		2,198,247	2,096,833	0	0	0	247,227		100% \ 100%
Interest Rate Swap - 147397CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,128,800	2.923 / .1323	0	0	98,553	2,668,696		2,797,769	2,668,696	0	0	0	314,653		100% \ 100%
Interest Rate Swap - 147398CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	6,728,000	2.923 / .1323	0	0	46,930	1,270,807		1,332,271	1,270,807	0	0	0	149,835		100% \ 100%
Interest Rate Swap - 147399CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	13,792,400	2.923 / .1323	0	0	96,206	2,605,156		2,731,156	2,605,156	0	0	0	307,161		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2004	03/01/2032	0	10,000,000	1.7509 / 7	0	0	(523,301)	0		(3,596,242)	0	0	0	0	159,447		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2004	12/01/2032	0	10,900,000	9409 / 6.25	0	0	(578,165)	0		(4,238,904)	0	0	0	0	180,092		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	1.5738 / 6.875	0	0	(522,984)	0		(3,997,659)	0	0	0	0	169,855		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	9863 / 6.712	0	0	(566,250)	0		(5,380,035)	0	0	0	0	190,659		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	9928 / 6.625	0	0	(283,193)	0		(2,668,468)	0	0	0	0	95,056		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	9691 / 6.35	0	0	(266,605)	0		(1,947,590)	0	0	0	0	82,295		100% \ 100%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	0	9,833,036	4172 / 5.58	0	0	(507,947)	0		(61,574)	0	0	0	0	17,289		100% \ 98%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	9236 / 5.77	0	0	(487,763)	0		(4,461,582)	0	0	0	0	193,441		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	6609 / 5.55	0	0	(1,222,038)	0		(11,136,591)	0	0	0	0	482,820		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	1.4881 / 6.75	0	0	(336,695)	0		(3,100,095)	0	0	0	0	121,157		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2007	04/01/2037	0	7,000,000	9309 / 6.25	0	0	(368,072)	0		(3,538,813)	0	0	0	0	136,691		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	7529 / 6	0	0	(888,016)	0		(8,540,347)	0	0	0	0	333,162		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2007	05/15/2037	0	10,000,000	.688 / 6	0	0	(529,263)	0		(5,119,132)	0	0	0	0	196,046		100% \ 100%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	0	6,343,932	.556 / 6.03	0	0	(96,591)	0		(853,827)	0	0	0	0	76,327		100% \ 100%
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	0	14,000,000	5.9705 / .2136	5,831,760	0	812,220	5,149,786		8,181,007	(234,154)	0	0	0	275,279		100% \ 100%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	0	6,264,103	1.1048 / 6.01	0	0	(308,880)	0		(868,996)	0	0	0	0	82,866		100% \ 100%
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2007	12/27/2037	0	13,200,000	5.13 / .2198	4,006,961	0	653,090	3,604,806		6,363,675	(140,569)	0	0	0	263,911		100% \ 100%
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / .1575	4,835,989	0	2,131,382	1,937,599		3,728,621	(759,264)	0	0	0	486,408		100% \ 100%
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	154,000,000	3.549 / .1575	11,821,307	0	5,210,046	4,736,354		9,114,406	(1,855,978)	0	0	0	1,188,998		100% \ 100%
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / .178	4,737,083	0	1,712,162	2,108,673		3,594,088	(684,372)	0	0	0	391,712		100% \ 100%
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	54,300,000	4.4321 / .1801	11,868,701	0	2,317,683	11,160,805		23,002,098	(260,417)	0	0	0	1,157,540		100% \ 100%
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / .1309	18,478,723	0	2,844,955	15,168,075		22,292,994	(855,511)	0	0	0	1,201,340		100% \ 100%
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	0	98,000,000	4.4563 / .1315	21,889,894	0	4,194,562	20,605,999		42,105,693	(458,410)	0	0	0	2,096,362		100% \ 100%
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	0	41,000,000	3.0953 / .1756	2,948,274	0	1,200,382	2,339,178		5,212,780	(174,994)	0	0	0	603,129		100% \ 100%
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / .2156	680,177	0	221,262	522,399		1,026,152	(44,158)	0	0	0	103,309		100% \ 100%
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / .2156	247,520	0	503,775	199,530		1,150,555	(27,879)	0	0	0	163,774		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / .2126	9,540,616	0	2,892,410	7,266,307		13,745,890	(625,547)	0	0	0	1,317,258		100% \ 100%
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2040	0	78,000,000	3.5388 / .2126	6,257,959	0	2,625,762	6,641,404		22,572,391	82,341	0	0	0	1,687,539		100% \ 100%
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / .1315	8,543,790	0	2,654,062	6,576,269		12,599,644	(532,207)	0	0	0	1,231,352		100% \ 100%
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / .1579	3,078,253	0	787,172	3,016,747		7,464,494	(29,081)	0	0	0	450,794		99% \ 100%
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / .1579	4,339,224	0	1,109,628	4,252,524		10,522,238	(40,994)	0	0	0	635,456		99% \ 100%
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / .1579	16,493,205	0	4,033,232	12,355,160		20,793,695	(1,096,176)	0	0	0	1,668,671		100% \ 100%
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / .1579	16,774,482	0	3,123,624	14,196,778		23,101,583	(685,878)	0	0	0	1,564,692		100% \ 100%
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / .1696	2,431,478	0	571,544	2,368,954		5,616,607	(28,506)	0	0	0	323,716		100% \ 100%
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / .1756	1,156,989	0	276,080	1,129,439		2,706,422	(12,232)	0	0	0	157,486		100% \ 100%
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / .2156	5,960,915	0	1,536,481	5,873,291		14,811,219	(54,043)	0	0	0	899,970		100% \ 100%
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / .2114	860,122	0	221,502	847,998		2,141,152	(7,302)	0	0	0	130,206		100% \ 100%
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / .2114	6,137,478	0	1,580,550	6,050,969		15,278,389	(52,099)	0	0	0	929,094		100% \ 100%
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / .1316	1,135,086	0	3,123,542	2,703,339		24,271,089	482,516	0	0	0	2,373,857		100% \ 100%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										341,903,274	0	88,592,499	401,025,162	XXX	722,886,745	84,251,293	0	0	0	69,420,985	XXX	XXX
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	15,226	353,764		380,735	0	17,223	0	0	27,122		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	77,153	919,412		917,355	0	503,113	0	0	41,769		100% \ 100%
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	32,292	923,532		1,056,278	0	(35,585)	0	0	49,576		100% \ 100%
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	19,375	554,119		633,767	0	(21,351)	0	0	29,746		100% \ 100%
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	40,074	1,146,100		1,310,837	0	(44,161)	0	0	61,524		100% \ 100%
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	54,760	590,136		613,821	0	236,137	0	0	25,576		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	43,080,000	5.04 / 4.45	0	0	550,804	7,223,240		8,817,501	0	330,916	0	0	1,012,289		100% \ 100%
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	75,883	995,124		1,213,929	0	45,589	0	0	139,460		100% \ 100%
Currency Swap - 104261PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,500,000	5.23 / 4.21	0	0	113,000	1,235,561		1,283,137	0	470,335	0	0	37,450		100% \ 100%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,550,000	5.23 / 4.21	0	0	113,753	1,243,798		1,291,691	0	473,471	0	0	37,699		100% \ 100%
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	0	7,009,013	5.27 / 4.05	0	0	127,219	1,201,618		1,290,671	0	440,968	0	0	52,630		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	56,436	971,297		1,129,930	0	37,180	0	0	88,550		100% \ 100%
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	56,436	971,297		1,129,930	0	37,180	0	0	88,550		100% \ 100%
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	15,795,000	4.8175 / 4.52	0	0	181,961	3,068,327		3,370,613	0	117,452	0	0	330,833		100% \ 100%
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q3958@AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(123,700)	5,458,275		5,403,873	0	1,137,300	0	0	338,413		97% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	10,899,452	5.73 / 5.85	0	0	71,928	1,485,446		2,158,997	0	(80,174)	0	0	184,809		100% \ 100%
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	157,800	967,916		1,108,923	0	525,988	0	0	66,824		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	147,586	960,410		1,076,167	0	591,100	0	0	97,007		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	52,149	339,356		380,258	0	208,862	0	0	34,277		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	4 / 5.701	0	0	(201,477)	3,369,457		2,737,789	0	1,081,524	0	0	294,882		100% \ 100%
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AE9 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	57,639	258,029		309,214	0	204,787	0	0	26,636		98% \ 100%
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	80,503	901,999		1,188,417	0	62,448	0	0	98,280		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	32,048	359,079		473,100	0	24,860	0	0	39,125		100% \ 100%
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	34,642	388,143		511,392	0	26,872	0	0	42,291		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	19,909	524,342		642,720	0	(20,204)	0	0	37,704		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	22,529	245,920		245,748	0	100,736	0	0	20,408		100% \ 100%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	29,450	321,464		321,239	0	131,681	0	0	26,677		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	335,603	2,110,534		2,492,291	0	1,146,914	0	0	189,865		100% \ 100%
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	568,867	4,776,614		5,247,816	0	2,000,294	0	0	264,262		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	151,092	1,268,681		1,393,834	0	531,283	0	0	70,189		100% \ 100%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	2,571,429	4.07 / 4.6	0	0	9,424	508,219		527,979	0	(17,571)	0	0	15,534		100% \ 100%
Currency Swap - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	8,132	106,866		129,626	0	8,021	0	0	9,756		100% \ 100%
Currency Swap - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	24,396	320,597		388,878	0	24,062	0	0	29,268		100% \ 100%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	596,527	11,272,181		11,285,192	0	3,542,041	0	0	363,474		100% \ 100%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	98,194	1,855,503		1,857,645	0	583,052	0	0	59,831		100% \ 100%
Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	306,365	5,789,169		5,795,852	0	1,819,122	0	0	186,673		100% \ 100%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	216,517	4,091,384		4,096,107	0	1,285,630	0	0	131,928		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	16,036	249,370		302,003	0	10,547	0	0	21,257		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	27,914	434,089		525,708	0	18,359	0	0	37,003		100% \ 100%
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	52,264	812,763		984,305	0	34,375	0	0	69,282		100% \ 100%
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	25,538	397,145		480,967	0	16,797	0	0	33,853		100% \ 100%
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(22,903)	1,772,240		1,739,736	0	225,866	0	0	33,757		100% \ 100%
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	6,817,018	5.22 / 8	0	0	(28,625)	2,215,056		2,173,968	0	282,302	0	0	42,192		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(22,675)	1,754,636		1,722,455	0	223,623	0	0	33,422		100% \ 100%
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG DEUTSCHLAND GMBH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	131,624	2,729,911		2,617,933	0	668,163	0	0	120,225		100% \ 100%
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG DEUTSCHLAND GMBH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	105,191	2,181,691		2,092,200	0	533,983	0	0	96,081		100% \ 100%
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG DEUTSCHLAND GMBH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	63,654	1,320,203		1,266,049	0	323,128	0	0	58,141		100% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG DEUTSCHLAND GMBH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	25,905	537,280		515,242	0	131,503	0	0	23,662		100% \ 100%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	3,286,812	4.224 / 4.01	0	0	22,728	529,333		513,814	0	209,381	0	0	22,527		100% \ 100%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	1,731,948	4.378 / 4.0275	0	0	12,242	228,458		220,438	0	114,163	0	0	11,871		100% \ 100%
Currency Swap - 107540PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	34,197	596,440		582,696	0	546,157	0	0	29,882		100% \ 100%
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	7,906	137,885		134,707	0	126,260	0	0	6,908		100% \ 100%
Currency Swap - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,866	154,638		151,075	0	141,601	0	0	7,747		100% \ 100%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,866	154,638		151,075	0	141,601	0	0	7,747		100% \ 100%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	8,916	155,504		151,921	0	142,394	0	0	7,791		100% \ 100%
Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	18,210	554,592		594,872	0	32,478	0	0	33,010		100% \ 100%
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	5,731,332	3.589 / 3.57	0	0	25,619	780,249		837,026	0	45,693	0	0	46,441		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	18,210	554,592		594,872	0	32,478	0	0	33,010		100% \ 100%
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	16,352	498,000		534,169	0	29,164	0	0	29,641		100% \ 100%
Currency Swap - 107564PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	34,197	596,440		582,696	0	546,157	0	0	29,882		100% \ 100%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	8,916	155,504		151,921	0	142,394	0	0	7,791		100% \ 100%
Currency Swap - 107566PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,866	154,638		151,075	0	141,601	0	0	7,747		100% \ 100%
Currency Swap - 107567PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,866	154,638		151,075	0	141,601	0	0	7,747		100% \ 100%
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	7,906	137,885		134,707	0	126,260	0	0	6,908		100% \ 100%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	0	1,371,520	6.62 / 4.65	0	0	31,552	143,416		170,127	0	93,253	0	0	11,422		100% \ 100%
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	19,310	538,646		679,765	0	(16,245)	0	0	41,476		100% \ 100%
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	19,310	538,646		679,765	0	(16,245)	0	0	41,476		100% \ 100%
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	32,827	915,698		1,155,600	0	(27,617)	0	0	70,509		100% \ 100%
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	19,310	538,646		679,765	0	(16,245)	0	0	41,476		100% \ 100%
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	12,035	261,660		357,278	0	(9,666)	0	0	23,681		100% \ 100%
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	20,460	444,823		607,374	0	(16,432)	0	0	40,258		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	12,035	261,660		357,278	0	(9,666)	0	0	23,681		100% \ 100%
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	12,035	261,660		357,278	0	(9,666)	0	0	23,681		100% \ 100%
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	16,070	338,449		464,254	0	(11,909)	0	0	29,449		100% \ 100%
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	9,453	199,088		273,091	0	(7,005)	0	0	17,323		100% \ 100%
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	9,453	199,088		273,091	0	(7,005)	0	0	17,323		100% \ 100%
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	9,453	199,088		273,091	0	(7,005)	0	0	17,323		100% \ 100%
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	37,076	661,512		962,571	0	(26,256)	0	0	63,491		100% \ 100%
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	21,810	389,125		566,218	0	(15,445)	0	0	37,348		100% \ 100%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	21,810	389,125		566,218	0	(15,445)	0	0	37,348		100% \ 100%
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	21,810	389,125		566,218	0	(15,445)	0	0	37,348		100% \ 100%
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	18,820	344,450		499,097	0	(14,225)	0	0	34,162		100% \ 100%
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	31,995	585,564		848,465	0	(24,183)	0	0	58,076		100% \ 100%
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	18,820	344,450		499,097	0	(14,225)	0	0	34,162		100% \ 100%
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	18,820	344,450		499,097	0	(14,225)	0	0	34,162		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AC0 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	161,551	1,765,635		1,958,415	0	134,781	0	0	347,960		100% \ 100%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2015	03/12/2027	0	7,344,667	3.52 / 1.96	0	0	107,651	(20,726)		(4,858)	0	559,270	0	0	83,733		100% \ 100%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	2,457,143	3.54 / 1.82	0	0	40,366	(4,763)		9,668	0	186,938	0	0	22,047		100% \ 100%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	10,514,286	3.54 / 1.82	0	0	172,729	(20,380)		41,370	0	799,919	0	0	94,342		100% \ 100%
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	133,513	1,191,311		934,301	0	125,613	0	0	359,110		99% \ 100%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	97,274	832,452		1,079,478	0	87,774	0	0	190,322		99% \ 100%
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(94,605)	418,348		195,492	0	504,961	0	0	124,812		99% \ 100%
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	83,579	734,907		756,622	0	77,489	0	0	196,605		99% \ 100%
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	77,977	685,652		705,912	0	72,296	0	0	183,428		99% \ 100%
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	125,753	1,105,745		1,138,417	0	116,591	0	0	295,812		99% \ 100%
Currency Swap - 109156PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	10,403,775	3.565 / 4.67	0	0	(95,182)	792,511		611,134	0	589,591	0	0	93,740		100% \ 100%
Currency Swap - 109157PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	5,188,164	3.565 / 4.67	0	0	(47,465)	395,210		304,761	0	294,018	0	0	46,746		100% \ 100%
Currency Swap - 109158PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	2,176,295	3.565 / 4.67	0	0	(19,910)	165,780		127,839	0	123,333	0	0	19,609		100% \ 100%
Currency Swap - 109159PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	10,374,849	3.565 / 4.67	0	0	(94,917)	790,308		609,435	0	587,952	0	0	93,479		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109160PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	4,627,595	3.565 / 4.67	0	0	(42,337)	352,509		271,832	0	262,250	0	0	41,695		100% \ 100%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2015	04/28/2025	0	18,955,152	3.25 / 1.47	0	0	303,387	(1,323,116)		(1,225,762)	0	1,539,772	0	0	172,827		100% \ 100%
Currency Swap - 109475PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	62,873,820	3.57 / 3.128	0	0	468,709	6,921,491		8,162,405	0	516,375	0	0	575,344		100% \ 100%
Currency Swap - 109476PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	29,998,620	3.57 / 3.128	0	0	223,633	3,302,411		3,894,481	0	246,375	0	0	274,510		100% \ 100%
Currency Swap - 109477PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	13,807,584	3.57 / 3.128	0	0	102,932	1,520,014		1,792,528	0	113,400	0	0	126,350		100% \ 100%
Currency Swap - 109478PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	12,662	186,986		220,509	0	13,950	0	0	15,543		100% \ 100%
Currency Swap - 109479PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	16,985,520	3.57 / 3.128	0	0	126,623	1,869,858		2,205,094	0	139,500	0	0	155,431		100% \ 100%
Currency Swap - 109480PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	8,328,384	3.57 / 3.128	0	0	62,086	916,834		1,081,208	0	68,400	0	0	76,211		100% \ 100%
Currency Swap - 109554PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	36,275,000	3.65 / 1.785	0	0	632,998	(380,349)		50,476	0	2,783,318	0	0	337,623		100% \ 100%
Currency Swap - 109555PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	14,895,000	3.65 / 1.785	0	0	259,917	(156,176)		20,726	0	1,142,868	0	0	138,633		100% \ 100%
Currency Swap - 109556PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	19,790,000	3.65 / 1.785	0	0	345,335	(207,501)		27,538	0	1,518,453	0	0	184,192		100% \ 100%
Currency Swap - 109656PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	19,459,050	3.39 / 1.59	0	0	324,689	(414,171)		(234,042)	0	1,509,016	0	0	181,673		100% \ 100%
Currency Swap - 109657PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	35,200,000	3.39 / 1.59	0	0	587,339	(749,205)		(423,365)	0	2,729,699	0	0	328,633		100% \ 100%
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	19,372,000	5.19 / 3.35	0	0	295,284	(719,052)		(611,819)	0	1,525,556	0	0	228,816		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T53988AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,261,200	5.19 / 3.35	0	0	95,438	(232,404)		(197,745)	0	493,073	0	0	73,955		100% \ 100%
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T53988AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	3,874,000	5.19 / 3.35	0	0	59,051	(143,796)		(122,351)	0	305,080	0	0	45,759		100% \ 100%
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T53988AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,987,000	5.19 / 3.35	0	0	106,502	(259,344)		(220,668)	0	550,230	0	0	82,528		100% \ 100%
Currency Swap - 110074PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,481,743	3.85 / 3.41	0	0	80,531	1,232,419		1,446,842	0	76,132	0	0	89,676		100% \ 100%
Currency Swap - 110075PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	3,642,028	3.85 / 3.41	0	0	30,933	473,384		555,746	0	29,243	0	0	34,445		100% \ 100%
Currency Swap - 110076PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	13,647,004	3.85 / 3.41	0	0	115,907	1,773,812		2,082,429	0	109,576	0	0	129,070		100% \ 100%
Currency Swap - 110077PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,803,890	3.85 / 3.41	0	0	83,267	1,274,292		1,495,999	0	78,718	0	0	92,723		100% \ 100%
Currency Swap - 110078PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	8,698,366	3.85 / 3.41	0	0	73,877	1,130,598		1,327,304	0	69,842	0	0	82,267		100% \ 100%
Currency Swap - 110079PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	6,002,381	3.85 / 3.41	0	0	50,980	780,178		915,918	0	48,195	0	0	56,769		100% \ 100%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	25,619,692	4.42 / 3.9	0	0	261,938	3,552,543		4,420,016	0	203,654	0	0	376,878		100% \ 100%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	63,198,627	4.42 / 3.9	0	0	646,147	8,763,409		10,903,290	0	502,374	0	0	929,681		100% \ 100%
Currency Swap - 110470PR - Receive: Fixed USD Pay: Fixed CHF	01297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/11/2015	10/08/2025	0	16,117,648	3.76 / .955	0	0	442,777	(1,138,309)		(545,200)	0	530,983	0	0	156,505		100% \ 100%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	9,434,405	3.45 / 3.07	0	0	62,175	1,024,777		1,179,165	0	77,611	0	0	78,149		100% \ 100%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	10,100,946	3.45 / 3.07	0	0	66,568	1,097,177		1,262,473	0	83,094	0	0	83,671		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	6,745,600	3.45 / 3.07	0	0	44,455	732,716		843,103	0	55,492	0	0	55,877		100% \ 100%
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	2,289,730	3.45 / 3.07	0	0	15,090	248,713		286,183	0	18,836	0	0	18,967		100% \ 100%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	1,226,473	3.45 / 3.07	0	0	8,083	133,221		153,291	0	10,089	0	0	10,159		100% \ 100%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	2,358,602	3.45 / 3.07	0	0	15,544	256,194		294,791	0	19,403	0	0	19,537		100% \ 100%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2022	0	3,098,816	3.67 / 3.44	0	0	4,954	337,143		355,535	0	337,143	0	0	13,586		100% \ 100%
Currency Swap - 110950PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	24,020,000	3.73 / 2.175	0	0	349,788	(19,025)		3,685	0	1,825,334	0	0	235,390		100% \ 100%
Currency Swap - 110951PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	6,610,000	3.73 / 2.175	0	0	96,257	(5,235)		1,014	0	502,309	0	0	64,776		100% \ 100%
Currency Swap - 110952PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	10,170,000	3.73 / 2.175	0	0	148,099	(8,055)		1,560	0	772,841	0	0	99,663		100% \ 100%
Currency Swap - 110953PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	7,120,000	3.73 / 2.175	0	0	103,684	(5,639)		1,092	0	541,065	0	0	69,774		100% \ 100%
Currency Swap - 110954PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	25,100,000	3.73 / 2.175	0	0	365,515	(19,880)		3,851	0	1,907,406	0	0	245,974		100% \ 100%
Currency Swap - 110955PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	35,200,000	3.73 / 2.175	0	0	512,595	(27,880)		5,401	0	2,674,927	0	0	344,951		100% \ 100%
Currency Swap - 111006PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AD0 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/14/2027	0	9,395,100	4.46 / 5.75	0	0	(149,730)	(56,550)		(432,058)	0	579,800	0	0	114,627		100% \ 100%
Currency Swap - 111007PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/15/2025	0	2,947,100	4.305 / 5.56	0	0	(45,641)	(17,739)		(113,029)	0	181,874	0	0	29,312		100% \ 100%
Currency Swap - 111180PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2015	12/15/2025	0	9,466,296	3.99 / 3.86	0	0	(12,364)	(500,987)		(359,872)	0	(84,886)	0	0	94,153		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 111201PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	08/15/2026	0	5,000,000	4.13 / 2.25	0	0	80,089	(338,967)		(303,035)	0	405,399	0	0	53,757		99% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	5,000,000	3.86 / 3.4	0	0	32,784	348,729		422,848	0	42,926	0	0	75,246		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	1,270,000	3.86 / 3.4	0	0	8,327	88,577		107,403	0	10,903	0	0	19,112		100% \ 100%
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	24,200,000	3.86 / 3.4	0	0	158,674	1,687,850		2,046,584	0	207,761	0	0	364,191		100% \ 100%
Currency Swap - 111921PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	15,300,000	4.19 / 2.3	0	0	254,871	(783,527)		(686,501)	0	1,221,256	0	0	83,576		100% \ 100%
Currency Swap - 111922PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	1,236,000	4.19 / 2.3	0	0	20,590	(63,297)		(55,458)	0	98,658	0	0	6,752		100% \ 100%
Currency Swap - 111923PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	5,100,000	4.19 / 2.3	0	0	84,957	(261,176)		(228,834)	0	407,085	0	0	27,859		100% \ 100%
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	68,071	(251,686)		(302,391)	0	398,772	0	0	75,458		100% \ 100%
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	32,863	(121,509)		(145,988)	0	192,519	0	0	36,430		100% \ 100%
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	69,411	(256,641)		(308,345)	0	406,623	0	0	76,944		100% \ 100%
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	110,275	(407,731)		(489,873)	0	646,010	0	0	122,242		100% \ 100%
Currency Swap - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	329,462	(1,218,158)		(1,463,571)	0	1,930,055	0	0	365,216		100% \ 100%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/04/2026	0	4,672,855	3.51 / 1.78	0	0	168,320	(136,168)		(112,097)	0	(136,168)	0	0	47,754		100% \ 100%
Currency Swap - 112131PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	1,000,000	6.09 / 5.75	0	0	6,622	72,295		83,846	0	8,562	0	0	5,505		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 112132PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	3,950,000	6.09 / 5.75	0	0	26,156	285,563		331,190	0	33,818	0	0	21,746		100% \ 100%
Currency Swap - 112460PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	6,600,000	4.12 / 2.22	0	0	110,215	(254,356)		(180,433)	0	520,466	0	0	69,542		100% \ 100%
Currency Swap - 112461PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	11,832,210	4.12 / 2.22	0	0	197,588	(455,999)		(323,473)	0	933,070	0	0	124,672		100% \ 100%
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	198,515	1,203,716		1,143,578	0	168,023	0	0	481,347		100% \ 100%
Currency Swap - 113306PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	239,731	1,453,637		1,381,013	0	202,909	0	0	581,287		100% \ 100%
Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(89,371)	71,238		(121,634)	0	457,150	0	0	95,110		100% \ 100%
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(89,371)	71,238		(121,634)	0	457,150	0	0	95,110		100% \ 100%
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	31,304	398,349		458,191	0	42,468	0	0	64,001		98% \ 100%
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	59,094	751,972		864,937	0	80,168	0	0	120,816		98% \ 100%
Currency Swap - 113488PR - Receive: Fixed USD Pay: Fixed EUR	227047A@6 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,370,000	3.22 / 1.43	0	0	140,196	(159,000)		(71,338)	0	647,625	0	0	88,724		100% \ 100%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2023	0	5,912,414	3.66 / 3.5	0	0	1,283	(151,888)		(111,819)	0	(51,647)	0	0	35,716		100% \ 100%
Currency Swap - 113509PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AZ6 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2026	0	8,425,295	4.19 / 4.15	0	0	(10,447)	(216,444)		(98,295)	0	(73,597)	0	0	88,962		100% \ 100%
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(31,272)	35,248		(16,821)	0	157,994	0	0	33,178		100% \ 100%
Currency Swap - 113541PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	10,000,000	3.25 / 2.8	0	0	58,590	609,748		765,265	0	86,661	0	0	106,003		98% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113542PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2016	06/29/2026	0	8,835,000	3.25 / 2.8	0	0	51,764	538,712		676,111	0	76,565	0	0	93,653		98% \ 100%
Currency Swap - 113626PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2026	0	6,000,000	4.138 / 5.135	0	0	(70,297)	81,004		(35,467)	0	363,094	0	0	63,354		100% \ 100%
Currency Swap - 113627PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2026	0	12,793,500	4.138 / 5.135	0	0	(149,891)	172,721		(75,624)	0	774,206	0	0	135,086		100% \ 100%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	2,916,667	4.04 / 2.23	0	0	49,061	(18,584)		8,949	0	222,880	0	0	37,326		100% \ 100%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	6,562,500	4.04 / 2.23	0	0	110,386	(41,814)		20,135	0	501,480	0	0	83,984		100% \ 100%
Currency Swap - 113740PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2023	0	7,820,000	3.656 / 3.22	0	0	43,747	407,964		497,376	0	68,404	0	0	47,888		99% \ 100%
Currency Swap - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2023	0	27,905,000	3.656 / 3.22	0	0	156,108	1,455,786		1,774,843	0	244,096	0	0	170,883		99% \ 100%
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	189,381	1,489,226		1,810,083	0	249,703	0	0	439,923		99% \ 100%
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	33,656	264,655		321,675	0	44,375	0	0	78,180		99% \ 100%
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	26,152	205,652		249,960	0	34,482	0	0	60,750		99% \ 100%
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	15,372	120,876		146,919	0	20,268	0	0	35,707		99% \ 100%
Currency Swap - 113775PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	5,847,300	3.769 / 3.33	0	0	33,133	305,050		392,424	0	51,149	0	0	46,252		99% \ 100%
Currency Swap - 113776PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	20,870,600	3.769 / 3.33	0	0	118,261	1,088,806		1,400,668	0	182,563	0	0	165,085		99% \ 100%
Currency Swap - 113777PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	1,007,100	3.769 / 3.33	0	0	5,707	52,540		67,589	0	8,809	0	0	7,966		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	48,219,778	4.48 / 2.57	0	0	842,155	(544,590)		(33,643)	0	3,702,782	0	0	521,133		100% \ 100%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	1,552,382	4.48 / 2.57	0	0	27,112	(17,532)		(1,083)	0	119,207	0	0	16,777		100% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(13,708)	31,821		1,919	0	70,434	0	0	14,105		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	4,612,673	3.612 / 4.73	0	0	(45,980)	124,392		7,503	0	275,328	0	0	55,136		100% \ 100%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	6,966,273	3.612 / 4.73	0	0	(69,441)	187,862		11,331	0	415,813	0	0	83,268		100% \ 100%
Currency Swap - 113927PR - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2016	07/28/2026	0	6,204,493	3.55 / 1.84	0	0	97,979	(116,730)		(79,043)	0	479,984	0	0	66,357		100% \ 100%
Currency Swap - 114008PR - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/06/2026	0	7,840,044	2.86 / 3.915	0	0	(85,631)	178,614		1,349	0	469,981	0	0	83,305		100% \ 100%
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	10/19/2023	0	26,616,000	3.79 / 1.93	0	0	455,346	(676,800)		(451,971)	0	2,072,400	0	0	178,599		100% \ 100%
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	136,693	(229,715)		(210,307)	0	708,425	0	0	140,459		100% \ 100%
Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	196,537	(330,285)		(302,380)	0	1,018,575	0	0	201,952		100% \ 100%
Currency Swap - 114191PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	07/22/2026	0	16,498,000	3.96 / 2.08	0	0	280,451	(531,614)		(368,678)	0	1,293,095	0	0	176,134		100% \ 100%
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	226,019	(629,390)		1,747,291	0	165,803	0	0	509,756		100% \ 100%
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	29,576	(82,360)		228,647	0	21,697	0	0	66,705		100% \ 100%
Currency Swap - 114513PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	29,988,790	3.4 / 2.36	0	0	287,476	(1,124,436)		116,582	0	287,139	0	0	535,407		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114514PR - Receive: Fixed USD Pay: Fixed GBP	G26868AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2016	09/30/2034	0	2,648,710	3.4 / 2.36	0	0	25,391	(99,314)		10,297	0	25,361	0	0	47,289		100% \ 100%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	56,385,379	3.92 / 3.85	0	0	(11,888)	(2,015,437)		(1,184,594)	0	(497,370)	0	0	611,308		100% \ 100%
Currency Swap - 114595PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	4,839,002	3.92 / 3.85	0	0	(1,020)	(172,965)		(101,662)	0	(42,684)	0	0	52,463		100% \ 100%
Currency Swap - 114596PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	5,174,512	3.92 / 3.85	0	0	(1,091)	(184,958)		(108,711)	0	(45,644)	0	0	56,100		100% \ 100%
Currency Swap - 114597PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	6,000,000	3.92 / 3.85	0	0	(1,265)	(214,464)		(126,053)	0	(52,925)	0	0	65,050		100% \ 100%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2016	09/25/2028	0	6,075,100	3.14 / 1.31	0	0	107,271	(70,251)		28,716	0	466,630	0	0	78,824		100% \ 100%
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC86 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	60,088	(49,500)		7,138	0	259,050	0	0	40,564		100% \ 100%
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	52,323	(46,124)		6,785	0	241,380	0	0	46,526		100% \ 100%
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	100,069	(88,213)		12,977	0	461,649	0	0	88,983		100% \ 100%
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	38,221	(33,000)		1,400	0	172,700	0	0	31,345		100% \ 100%
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	56,126	(48,459)		2,055	0	253,603	0	0	46,028		100% \ 100%
Currency Swap - 114999PR - Receive: Fixed USD Pay: Fixed EUR	24906PE84 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2031	0	7,844,900	3.4 / 1.65	0	0	129,107	(115,500)		27,875	0	604,450	0	0	122,933		100% \ 100%
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	120,139	(107,477)		25,939	0	562,465	0	0	114,395		100% \ 100%
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100H#0 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	433,451	(858,307)		(643,804)	0	2,076,045	0	0	346,135		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115116PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	19,411,369	3.91 / 3.7	0	0	7,269	(968,916)		(802,203)	0	(173,568)	0	0	130,739		100% \ 100%
Currency Swap - 115117PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	5,320,916	3.91 / 3.7	0	0	1,993	(265,593)		(219,895)	0	(47,577)	0	0	35,837		100% \ 100%
Currency Swap - 115118PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	2,512,525	3.91 / 3.7	0	0	941	(125,412)		(103,834)	0	(22,466)	0	0	16,922		100% \ 100%
Currency Swap - 115119PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	1,838,598	3.91 / 3.7	0	0	689	(91,773)		(75,983)	0	(16,440)	0	0	12,383		100% \ 100%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	57,481,000	3.59 / 2.85	0	0	234,522	(6,178,150)		(5,300,816)	0	587,500	0	0	631,328		100% \ 100%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	9,196,960	3.59 / 2.85	0	0	37,524	(988,504)		(848,131)	0	94,000	0	0	101,012		100% \ 100%
Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	G8030*AH3 - Senior PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	199,631	(472,229)		(319,627)	0	916,336	0	0	130,753		100% \ 100%
Currency Swap - 115317PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	38,051,814	4.025 / 3.89	0	0	(48,195)	(2,420,507)		(1,855,308)	0	(344,682)	0	0	420,254		100% \ 100%
Currency Swap - 115318PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	4,620,694	4.025 / 3.89	0	0	(5,852)	(293,926)		(225,293)	0	(41,855)	0	0	51,032		100% \ 100%
Currency Swap - 115319PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	6,000,000	4.025 / 3.89	0	0	(7,599)	(381,665)		(292,545)	0	(54,349)	0	0	66,266		100% \ 100%
Currency Swap - 115320PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	8,436,827	4.025 / 3.89	0	0	(10,686)	(536,673)		(411,358)	0	(76,423)	0	0	93,179		100% \ 100%
Currency Swap - 115343PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	48,311,000	4.25 / 2.25	0	0	872,988	(1,430,303)		(883,649)	0	3,776,962	0	0	344,126		100% \ 100%
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	27,230,000	4.25 / 2.25	0	0	492,051	(806,176)		(498,060)	0	2,128,846	0	0	193,963		100% \ 100%
Currency Swap - 115345PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	8,368,000	4.25 / 2.25	0	0	151,211	(247,744)		(153,058)	0	654,212	0	0	59,607		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115346PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	3,173,000	4.25 / 2.25	0	0	57,337	(93,940)		(58,037)	0	248,066	0	0	22,602		100% \ 100%
Currency Swap - 115347PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	6,000,000	4.25 / 2.25	0	0	108,421	(177,637)		(109,745)	0	469,081	0	0	42,739		100% \ 100%
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	1,952,512	(7,842,196)		(5,261,876)	0	8,119,588	0	0	1,103,384		100% \ 100%
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	1,417,746	5.95 / 3.5	0	0	28,675	(102,251)		(80,616)	0	115,417	0	0	12,217		100% \ 100%
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	945,164	5.95 / 3.5	0	0	19,117	(68,167)		(53,744)	0	76,944	0	0	8,145		100% \ 100%
Currency Swap - 115844PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	452,724	(1,352,136)		(761,715)	0	1,841,592	0	0	260,002		100% \ 100%
Currency Swap - 116024PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	43,761,223	3.96 / 3.46	0	0	151,219	(1,675,062)		(1,673,190)	0	(386,957)	0	0	25,367		100% \ 100%
Currency Swap - 116025PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	9,047,077	3.96 / 3.46	0	0	31,263	(346,298)		(345,911)	0	(79,999)	0	0	5,244		100% \ 100%
Currency Swap - 116026PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	10,481,121	3.96 / 3.46	0	0	36,218	(401,189)		(400,741)	0	(92,679)	0	0	6,076		100% \ 100%
Currency Swap - 116027PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	15,900,000	3.96 / 3.46	0	0	54,943	(608,609)		(607,929)	0	(140,595)	0	0	9,217		100% \ 100%
Currency Swap - 116028PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	25,986,071	3.96 / 3.46	0	0	89,796	(994,677)		(993,565)	0	(229,781)	0	0	15,063		100% \ 100%
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	103,745	(852,965)		(413,236)	0	100,160	0	0	251,033		100% \ 100%
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	219,939	(1,808,285)		(876,060)	0	212,340	0	0	532,190		100% \ 100%
Currency Swap - 116319PR - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2017	02/15/2029	0	15,900,000	5.05 / 6.13	0	0	(171,229)	604,823		366,054	0	938,264	0	0	212,187		100% \ 100%

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Currency Swap - 116427PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	11,650,000	3.64 / 1.44	0	0	238,763	(674,074)		(338,004)	0	935,793	0	0	132,679		100% \ 100%
Currency Swap - 116428PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	25,500,000	3.64 / 1.44	0	0	522,614	(1,475,442)		(739,838)	0	2,048,302	0	0	290,414		100% \ 100%
Currency Swap - 116429PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	36,762,500	3.64 / 1.44	0	0	753,435	(2,127,095)		(1,066,599)	0	2,952,969	0	0	418,680		100% \ 100%
Currency Swap - 116451PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AA0 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	03/15/2029	0	45,645,000	4.39 / 2.13	0	0	928,901	(2,686,000)		(1,412,742)	0	3,669,875	0	0	612,689		100% \ 100%
Currency Swap - 116745PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AD5 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2017	05/23/2029	0	10,038,600	4.09 / 5.12	0	0	(88,778)	586,950		479,408	0	579,800	0	0	136,495		100% \ 100%
Currency Swap - 116796PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	12,030,863	3.94 / 2.54	0	0	138,459	(1,073,441)		(457,015)	0	120,938	0	0	136,804		100% \ 100%
Currency Swap - 116797PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	11,974,905	3.94 / 2.54	0	0	137,815	(1,068,449)		(454,890)	0	120,375	0	0	136,167		100% \ 100%
Currency Swap - 116958PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	13,850,000	4 / 1.9425	0	0	251,311	(1,036,786)		(671,723)	0	1,130,385	0	0	222,289		100% \ 100%
Currency Swap - 116959PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	45,035,000	4 / 1.9425	0	0	817,169	(3,371,240)		(2,184,190)	0	3,675,588	0	0	722,800		100% \ 100%
Currency Swap - 117112PR - Receive: Fixed USD Pay: Fixed GBP	G93038AB2 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2052	0	5,759,517	4.006 / 2.6	0	0	68,104	(474,283)		3,073	0	57,531	0	0	158,422		100% \ 100%
Currency Swap - 117175PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2047	0	6,503,177	3.96 / 2.58	0	0	75,318	(535,522)		(89,421)	0	64,959	0	0	163,434		100% \ 100%
Currency Swap - 117176PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2047	0	22,546,535	3.96 / 2.58	0	0	261,128	(1,856,657)		(310,026)	0	225,213	0	0	566,625		100% \ 100%
Currency Swap - 117179PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2057	0	26,669,180	4.07 / 2.6	0	0	332,419	(2,196,148)		644,433	0	266,393	0	0	791,848		100% \ 100%
Currency Swap - 117180PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2057	0	43,286,131	4.07 / 2.6	0	0	539,541	(3,564,516)		1,045,965	0	432,377	0	0	1,285,231		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117259PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	15,374,165	3.63 / 4.5	0	0	(128,146)	697,449		539,603	0	900,325	0	0	178,017		100% \ 100%
Currency Swap - 117260PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	23,304,960	3.63 / 4.5	0	0	(194,250)	1,057,230		817,959	0	1,364,760	0	0	269,847		100% \ 100%
Currency Swap - 117261PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	29,093,120	3.63 / 4.5	0	0	(242,495)	1,319,810		1,021,112	0	1,703,720	0	0	336,868		100% \ 100%
Currency Swap - 117266PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	3,315,268	4.25 / 2.83	0	0	37,314	(273,578)		(157,002)	0	33,121	0	0	27,489		100% \ 100%
Currency Swap - 117267PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	804,932	4.25 / 2.83	0	0	9,060	(66,424)		(38,119)	0	8,042	0	0	6,674		100% \ 100%
Currency Swap - 117268PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	429,934	4.25 / 2.83	0	0	4,839	(35,478)		(20,360)	0	4,295	0	0	3,565		100% \ 100%
Currency Swap - 117269PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	828,817	4.25 / 2.83	0	0	9,329	(68,395)		(39,250)	0	8,280	0	0	6,872		100% \ 100%
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	9,205,510	4.2 / 2.82	0	0	100,023	(759,646)		(235,245)	0	91,967	0	0	124,048		100% \ 100%
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	1,890,862	4.2 / 2.82	0	0	20,545	(156,035)		(48,321)	0	18,890	0	0	25,480		100% \ 100%
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	15,724,006	4.2 / 2.82	0	0	170,851	(1,297,557)		(401,824)	0	157,089	0	0	211,887		100% \ 100%
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	2,761,653	4.22 / 2.82	0	0	30,559	(227,894)		(66,753)	0	27,590	0	0	37,214		99% \ 99%
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	4,717,202	4.22 / 2.82	0	0	52,199	(389,267)		(114,021)	0	47,127	0	0	63,566		99% \ 99%
Currency Swap - 117468PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	23,320,511	3.99 / 2.07	0	0	390,772	(1,319,538)		(971,205)	0	1,870,971	0	0	376,333		100% \ 100%
Currency Swap - 117469PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	57,046,339	3.99 / 2.07	0	0	955,902	(3,227,838)		(2,375,749)	0	4,576,746	0	0	920,581		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117547PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	8,279,409	3.73 / 1.82	0	0	144,339	(342,701)		(204,234)	0	654,695	0	0	112,330		100% \ 100%
Currency Swap - 117548PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	24,480,591	3.73 / 1.82	0	0	426,783	(1,013,299)		(603,881)	0	1,935,805	0	0	332,136		100% \ 100%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	744,343	3.73 / 1.65	0	0	14,501	(12,106)		316	0	57,439	0	0	8,692		100% \ 100%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	2,785,714	3.73 / 1.65	0	0	54,268	(45,308)		1,182	0	214,966	0	0	32,529		100% \ 100%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	60,000,000	3.73 / 1.65	0	0	1,168,858	(975,871)		25,455	0	4,630,027	0	0	700,633		100% \ 100%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,342,857	3.73 / 1.65	0	0	65,122	(54,370)		1,418	0	257,959	0	0	39,035		100% \ 100%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	20,811,429	3.73 / 1.65	0	0	405,427	(338,488)		8,829	0	1,605,958	0	0	243,020		100% \ 100%
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	19,144,286	3.73 / 1.65	0	0	372,949	(311,373)		8,122	0	1,477,309	0	0	223,552		100% \ 100%
Currency Swap - 117920PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	10,251,345	4.31 / 3.03	0	0	113,379	(422,805)		129,752	0	98,510	0	0	256,710		100% \ 100%
Currency Swap - 117921PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	26,016,000	4.31 / 3.03	0	0	287,734	(1,073,000)		329,285	0	250,000	0	0	651,483		100% \ 100%
Currency Swap - 118113PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	7,190,941	3.89 / 1.96	0	0	130,519	(68,303)		62,739	0	551,210	0	0	84,239		100% \ 100%
Currency Swap - 118116PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	6,126,760	4.04 / 2.21	0	0	104,178	(58,195)		26,635	0	469,637	0	0	83,834		100% \ 100%
Currency Swap - 118117PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	9,190,140	4.04 / 2.21	0	0	156,267	(87,292)		39,952	0	704,455	0	0	125,751		100% \ 100%
Currency Swap - 118392PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	5,275,916	4.15 / 2.84	0	0	58,613	(316,481)		(16,724)	0	51,611	0	0	138,889		98% \ 99%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 118393PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	11,389,390	4.15 / 2.84	0	0	126,532	(683,203)		(36,104)	0	111,416	0	0	299,827		98% \ 99%
Currency Swap - 118394PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	10,572,797	4.15 / 2.84	0	0	117,460	(634,219)		(33,515)	0	103,428	0	0	278,330		98% \ 99%
Currency Swap - 118436PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2017	09/05/2025	0	19,194,937	3.72 / 1.67	0	0	379,408	13,494		391,099	0	1,456,488	0	0	184,114		99% \ 100%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	07/25/2024	0	6,899,374	5.28 / 3	0	0	146,224	(25,576)		74,811	0	525,826	0	0	55,273		100% \ 100%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	07/25/2024	0	3,103,823	5.28 / 3	0	0	65,782	(11,506)		33,655	0	236,554	0	0	24,866		100% \ 100%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	07/25/2024	0	7,269,090	5.28 / 3	0	0	154,059	(26,946)		78,819	0	554,003	0	0	58,234		100% \ 100%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	0	8,066,789	3.28 / 3.3	0	0	(489)	77,593		178,384	0	(68,040)	0	0	95,420		100% \ 100%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	0	9,629,929	3.28 / 3.3	0	0	(584)	92,628		212,950	0	(81,224)	0	0	113,910		100% \ 100%
Currency Swap - 119490PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	13,131,612	4.29 / 2.34	0	0	251,242	624,686		952,213	0	949,677	0	0	156,816		100% \ 100%
Currency Swap - 119491PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	42,468,192	4.29 / 2.34	0	0	812,526	2,020,262		3,079,497	0	3,071,297	0	0	507,148		100% \ 100%
Currency Swap - 119492PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	16,391,232	4.29 / 2.34	0	0	313,606	779,750		1,188,578	0	1,185,413	0	0	195,741		100% \ 100%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	567,258	4.22 / 2.82	0	0	6,277	(46,811)		(13,711)	0	5,667	0	0	7,644		99% \ 99%
Currency Swap - 119925PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Finance Int'l Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	11/27/2029	0	51,387,461	3.4 / .82	0	0	1,293,092	(3,488,245)		(437,826)	0	1,688,579	0	0	722,442		100% \ 100%
Currency Swap - 120006PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	11/08/2027	0	8,690,476	3.49 / 2.51	0	0	80,066	(151,783)		165,876	0	81,604	0	0	105,141		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 120020PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AE3 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/16/2027	0	7,398,219	3.925 / 1.9	0	0	145,656	248,954		467,072	0	542,859	0	0	90,304		100% \ 100%
Currency Swap - 120036PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	2,228,630	4.03 / 2.12	0	0	41,169	74,995		138,573	0	163,530	0	0	31,443		100% \ 100%
Currency Swap - 120037PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	1,041,416	4.03 / 2.12	0	0	19,238	35,044		64,754	0	76,416	0	0	14,693		100% \ 100%
Currency Swap - 120066PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AD0 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2027	0	8,711,810	3.81 / 2.72	0	0	85,131	(230,752)		131,575	0	82,529	0	0	105,254		100% \ 100%
Currency Swap - 120078PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	69,572,499	4.02 / 1.9736	0	0	1,658,742	(1,842,788)		2,292,864	0	659,080	0	0	973,935		100% \ 100%
Currency Swap - 120079PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	1,000,000	4.02 / 1.9736	0	0	23,842	(26,487)		32,956	0	9,473	0	0	13,999		100% \ 100%
Currency Swap - 120220PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/21/2022	0	3,081,249	5.46 / 2.94	0	0	74,920	63,684		104,030	0	229,130	0	0	14,532		100% \ 100%
Currency Swap - 120221PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/21/2022	0	10,408,619	5.46 / 2.94	0	0	253,083	215,128		351,418	0	774,013	0	0	49,091		100% \ 100%
Currency Swap - 120249PR - Receive: Fixed USD Pay: Fixed EUR	T3828@AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2017	01/24/2028	0	39,143,250	4.615 / 2.36	0	0	853,987	762,750		1,948,227	0	2,914,313	0	0	481,976		99% \ 100%
Currency Swap - 120250PR - Receive: Fixed USD Pay: Fixed EUR	T3828@AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2017	01/24/2028	0	18,846,750	4.615 / 2.36	0	0	411,179	367,250		938,035	0	1,403,188	0	0	232,062		99% \ 100%
Currency Swap - 120280PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\F9 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	12/17/2029	0	3,543,900	4.095 / 2.12	0	0	68,064	132,300		252,911	0	259,050	0	0	50,000		100% \ 100%
Currency Swap - 120530PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	11,190,000	3.845 / 2.61	0	0	132,025	(45,208)		666,023	0	103,688	0	0	256,871		99% \ 100%
Currency Swap - 120532PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	63,720,000	3.845 / 2.61	0	0	751,801	(257,431)		3,792,581	0	590,437	0	0	1,462,716		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 120536PR - Receive: Fixed USD Pay: Fixed GBP	G93088AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	17,159,500	3.94 / 2.68	0	0	206,493	(69,325)		1,151,900	0	159,002	0	0	438,139		99% \ 100%
Currency Swap - 120537PR - Receive: Fixed USD Pay: Fixed GBP	G93088AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	14,804,200	3.94 / 2.68	0	0	178,150	(59,809)		993,791	0	137,178	0	0	378,000		99% \ 100%
Currency Swap - 120589PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	14,659,315	4.03 / 3.9	0	0	15,534	(73,694)		233,645	0	(125,473)	0	0	163,411		100% \ 100%
Currency Swap - 120590PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	10,799,527	4.03 / 3.9	0	0	11,444	(54,290)		172,127	0	(92,436)	0	0	120,385		100% \ 100%
Currency Swap - 120878PR - Receive: Fixed USD Pay: Fixed CAD	717046C*5 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2017	01/02/2028	0	7,873,729	4.08 / 3.95	0	0	3,021	(134,330)		33,579	0	(68,201)	0	0	96,476		100% \ 100%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	50,104,891	3.79 / 3.67	0	0	23,646	(819,116)		418,719	0	(433,694)	0	0	920,486		100% \ 100%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	14,749,972	3.79 / 3.67	0	0	6,961	(241,133)		123,263	0	(127,672)	0	0	270,974		100% \ 100%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	11,899,510	3.79 / 3.67	0	0	5,616	(194,533)		99,442	0	(102,999)	0	0	218,608		100% \ 100%
Currency Swap - 121195PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	10,158,406	4.75 / 2.41	0	0	235,267	434,383		802,014	0	738,366	0	0	102,603		99% \ 100%
Currency Swap - 121196PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	17,930,745	4.75 / 2.41	0	0	415,273	766,736		1,415,647	0	1,303,300	0	0	181,106		99% \ 100%
Currency Swap - 121272PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	34,922,123	4.1975 / 1.84	0	0	815,999	1,549,486		2,548,874	0	2,534,055	0	0	300,940		100% \ 100%
Currency Swap - 121273PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	7,566,460	4.1975 / 1.84	0	0	176,800	335,722		552,256	0	549,045	0	0	65,204		100% \ 100%
Currency Swap - 121274PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,804,778	4.1975 / 1.84	0	0	299,200	568,145		934,587	0	929,153	0	0	110,345		100% \ 100%
Currency Swap - 121276PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	11,931,725	4.1975 / 1.84	0	0	278,800	529,408		870,865	0	865,802	0	0	102,821		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 121278PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	8,730,531	4.1975 / 1.84	0	0	204,000	387,371		637,219	0	633,514	0	0	75,235		100% \ 100%
Currency Swap - 121290PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,280,635	3.79 / 2.47	0	0	151,794	(123,173)		329,339	0	114,473	0	0	105,828		100% \ 100%
Currency Swap - 121291PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	2,660,804	3.79 / 2.47	0	0	32,889	(26,687)		71,357	0	24,802	0	0	22,929		100% \ 100%
Currency Swap - 121292PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,502,900	3.79 / 2.47	0	0	55,658	(45,163)		120,757	0	41,973	0	0	38,804		100% \ 100%
Currency Swap - 121293PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	3,070,159	3.79 / 2.47	0	0	37,948	(30,793)		82,335	0	28,618	0	0	26,457		100% \ 100%
Currency Swap - 121294PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,195,884	3.79 / 2.47	0	0	51,863	(42,084)		112,524	0	39,112	0	0	36,158		100% \ 100%
Currency Swap - 121623PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	24,030,000	3.625 / 4.23	0	0	(82,025)	2,218,500		2,486,506	0	1,338,000	0	0	295,556		100% \ 100%
Currency Swap - 121624PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	2,803,500	3.625 / 4.23	0	0	(9,570)	258,825		290,092	0	156,100	0	0	34,482		100% \ 100%
Currency Swap - 121625PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	36,645,750	3.625 / 4.23	0	0	(125,088)	3,383,213		3,791,921	0	2,040,450	0	0	450,723		100% \ 100%
Currency Swap - 121626PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	5,006,250	3.625 / 4.23	0	0	(17,088)	462,188		518,022	0	278,750	0	0	61,574		100% \ 100%
Currency Swap - 121721PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	1,706,018	4.54 / 2.3	0	0	39,428	145,211		227,290	0	118,515	0	0	21,034		100% \ 100%
Currency Swap - 121722PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	4,094,442	4.54 / 2.3	0	0	94,628	348,505		545,496	0	284,437	0	0	50,482		100% \ 100%
Currency Swap - 121723PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	5,572,991	4.54 / 2.3	0	0	128,799	474,354		742,481	0	387,150	0	0	68,712		100% \ 100%
Currency Swap - 121724PR - Receive: Fixed USD Pay: Fixed GBP	G5879*AA8 - Master Fellows Darwin College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	222,218	740,500		3,150,818	0	125,000	0	0	429,716		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 121725PR - Receive: Fixed USD Pay: Fixed GBP	G2270#AA6 - College or Hall Valence Mary Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	222,218	740,500		3,150,818	0	125,000	0	0	429,716		100% \ 100%
Currency Swap - 122083PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AA2 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	0	22,950,000	4.24 / 2.18	0	0	494,561	1,843,053		2,980,499	0	1,602,695	0	0	329,111		100% \ 100%
Currency Swap - 122217PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2018	04/04/2025	0	9,170,528	4.48 / 3.01	0	0	139,731	260,182		693,013	0	82,232	0	0	82,799		100% \ 100%
Currency Swap - 122245PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,028,650	5.5 / 2.95	0	0	132,438	366,130		565,913	0	354,035	0	0	44,552		100% \ 100%
Currency Swap - 122246PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,151,300	5.5 / 2.95	0	0	135,668	375,060		579,715	0	362,670	0	0	45,639		100% \ 100%
Currency Swap - 122247PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	3,434,200	5.5 / 2.95	0	0	90,445	250,040		386,477	0	241,780	0	0	30,426		100% \ 100%
Currency Swap - 122248PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	10,915,850	5.5 / 2.95	0	0	287,487	794,770		1,228,444	0	768,515	0	0	96,711		100% \ 100%
Currency Swap - 122380PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	27,633,670	4.11 / 2.78	0	0	378,851	623,188		2,332,497	0	249,275	0	0	346,829		100% \ 100%
Currency Swap - 122381PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	5,028,623	4.71 / 3.24	0	0	76,577	121,196		723,092	0	45,290	0	0	128,952		100% \ 100%
Currency Swap - 122382PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	26,148,841	4.71 / 3.24	0	0	398,199	630,217		3,760,081	0	235,507	0	0	670,550		100% \ 100%
Currency Swap - 122638PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	20,455,200	4.48 / 3.14	0	0	335,365	951,120		2,297,704	0	180,000	0	0	255,525		100% \ 100%
Currency Swap - 122639PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	30,398,700	4.48 / 3.14	0	0	498,390	1,413,470		3,414,643	0	267,500	0	0	379,739		100% \ 100%
Currency Swap - 122641PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	1,136,400	4.48 / 3.14	0	0	18,631	52,840		127,650	0	10,000	0	0	14,196		100% \ 100%
Currency Swap - 122642PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	10,227,600	4.48 / 3.14	0	0	167,683	475,560		1,148,852	0	90,000	0	0	127,762		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 122644PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	9,233,250	4.48 / 3.14	0	0	151,380	429,325		1,037,158	0	81,250	0	0	115,341		100% \ 100%
Currency Swap - 122930PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	23,007,375	4.74 / 3.19	0	0	376,270	804,070		4,223,333	0	204,911	0	0	693,794		100% \ 100%
Currency Swap - 122931PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	26,115,125	4.74 / 3.19	0	0	427,095	912,680		4,793,805	0	232,589	0	0	787,509		100% \ 100%
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	47,395,000	4.25 / 2.67	0	0	718,604	(404,075)		1,952,760	0	441,130	0	0	599,530		100% \ 100%
Currency Swap - 123367PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	20,850,445	4.624 / 1.86	0	0	567,261	617,382		1,573,764	0	1,536,339	0	0	195,860		100% \ 100%
Currency Swap - 123368PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	37,501,972	4.624 / 1.86	0	0	1,020,285	1,110,435		2,830,600	0	2,763,286	0	0	352,278		100% \ 100%
Currency Swap - 123370PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	19,900,034	4.89 / 2.34	0	0	496,590	589,241		1,846,771	0	1,466,309	0	0	254,253		100% \ 100%
Currency Swap - 123407PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AD5 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	11/21/2033	0	9,812,458	4.66 / 2.46	0	0	212,773	367,915		999,534	0	717,144	0	0	169,174		100% \ 100%
Currency Swap - 123432PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AA2 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2028	0	20,387,000	4.19 / 4.81	0	0	(135,155)	532,150		1,722,023	0	1,025,150	0	0	259,346		100% \ 100%
Currency Swap - 123434PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AB0 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2030	0	19,684,000	4.26 / 5.06	0	0	(166,365)	513,800		1,810,774	0	989,800	0	0	286,487		100% \ 100%
Currency Swap - 123436PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AC8 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2033	0	11,448,004	4.34 / 5.32	0	0	(117,628)	298,821		1,147,713	0	575,657	0	0	193,883		100% \ 100%
Currency Swap - 123571PR - Receive: Fixed USD Pay: Fixed GBP	G68538AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	11,297,955	4.53 / 3.08	0	0	150,453	(303,649)		649,960	0	107,069	0	0	262,488		100% \ 100%
Currency Swap - 123572PR - Receive: Fixed USD Pay: Fixed GBP	G68538AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	26,000,000	4.53 / 3.08	0	0	346,238	(698,787)		1,495,753	0	246,399	0	0	604,065		100% \ 100%
Currency Swap - 123583PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	0	3,743,604	4.5075 / 3.06	0	0	52,047	(73,412)		175,157	0	35,227	0	0	48,786		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123588PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AE3 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	0	4,543,389	4.475 / 1.33	0	0	141,074	201,415		1,314,626	0	500,876	0	0	117,144		100% \ 100%
Currency Swap - 123589PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AD5 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2043	0	4,543,389	4.335 / 1.21	0	0	140,329	201,415		1,115,564	0	500,876	0	0	105,558		100% \ 100%
Currency Swap - 123629PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	6,130,168	4.2425 / .95	0	0	200,086	271,760		1,166,329	0	675,806	0	0	104,342		100% \ 100%
Currency Swap - 123630PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	7,500,000	4.2425 / .95	0	0	244,797	332,486		1,426,955	0	826,820	0	0	127,658		100% \ 100%
Currency Swap - 123733PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	10,407,355	4.29 / 1.83	0	0	248,671	202,799		782,256	0	774,854	0	0	132,805		100% \ 100%
Currency Swap - 123734PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	1,402,813	4.29 / 1.83	0	0	33,519	27,335		105,441	0	104,443	0	0	17,901		100% \ 100%
Currency Swap - 124002PR - Receive: Fixed USD Pay: Fixed EUR	750000248 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	09/14/2027	0	4,400,282	4.95 / 2.33	0	0	111,614	126,281		386,639	0	324,534	0	0	52,547		100% \ 100%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	5,588,847	6.89 / 3.9	0	0	162,851	120,692		420,811	0	415,209	0	0	72,428		100% \ 100%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	3,992,777	6.89 / 3.9	0	0	116,344	86,224		300,635	0	296,633	0	0	51,744		100% \ 100%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	4,562,693	6.89 / 3.9	0	0	132,951	98,532		343,547	0	338,973	0	0	59,129		100% \ 100%
Currency Swap - 124135PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AJ8 - Severn Trent Water Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	11/07/2033	0	15,192,000	4.36 / 2.95	0	0	190,951	(707,246)		452,844	0	146,732	0	0	261,507		100% \ 100%
Currency Swap - 124157PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	11,868,655	6.68 / 3.7	0	0	343,953	223,241		853,247	0	884,261	0	0	153,840		100% \ 100%
Currency Swap - 124307PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/28/2026	0	3,165,000	4.69 / 4.76	0	0	(4,646)	(2,396)		63,063	0	194,300	0	0	34,461		100% \ 100%
Currency Swap - 124309PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/26/2028	0	9,420,000	4.82 / 5	0	0	(24,554)	(7,131)		284,054	0	578,296	0	0	122,248		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124328PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	17,040,000	6.56 / 3.7	0	0	466,160	29,916		920,789	0	1,291,612	0	0	221,532		100% \ 100%
Currency Swap - 124329PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	28,807	1,849		56,901	0	79,816	0	0	13,690		100% \ 100%
Currency Swap - 124330PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	2,590,000	6.56 / 3.7	0	0	70,854	4,547		139,956	0	196,319	0	0	33,672		100% \ 100%
Currency Swap - 124600PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/26/2025	0	12,031,178	4.61 / 1.79	0	0	339,592	387,046		991,360	0	884,164	0	0	116,282		100% \ 100%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/27/2025	0	4,979,332	4.195 / 2.67	0	0	69,804	(166,991)		84,642	0	47,495	0	0	48,677		100% \ 100%
Currency Swap - 124770PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	22,739,010	5.105 / 2.32	0	0	614,731	592,040		1,923,800	0	1,681,666	0	0	247,863		100% \ 100%
Currency Swap - 124771PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	11,967,900	5.105 / 2.32	0	0	323,542	311,600		1,012,526	0	885,088	0	0	130,454		100% \ 100%
Currency Swap - 124783PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	14,321,537	4.235 / 2.75	0	0	194,513	(480,299)		329,627	0	136,604	0	0	157,209		100% \ 100%
Currency Swap - 124784PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	25,710,044	4.235 / 2.75	0	0	349,191	(862,233)		591,746	0	245,231	0	0	282,222		100% \ 100%
Currency Swap - 124808PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AC6 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	0	3,050,000	4.91 / 3.35	0	0	43,791	(120,675)		170,385	0	29,262	0	0	71,266		100% \ 100%
Currency Swap - 124866PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	4,855,035	6.67 / 4.95	0	0	72,898	(174,336)		(643)	0	46,415	0	0	47,244		100% \ 100%
Currency Swap - 124867PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	1,573,406	6.67 / 4.95	0	0	23,625	(56,498)		(208)	0	15,042	0	0	15,311		100% \ 100%
Currency Swap - 124868PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	2,112,776	6.67 / 4.95	0	0	31,723	(75,866)		(280)	0	20,199	0	0	20,559		100% \ 100%
Currency Swap - 124906PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	6,172,132	6.67 / 4.95	0	0	92,674	(221,630)		(817)	0	59,007	0	0	60,061		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 124911PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	575,888	5.02 / 2.42	0	0	14,388	9,366		46,468	0	43,017	0	0	7,503		100% \ 100%
Currency Swap - 124912PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	5,566,913	5.02 / 2.42	0	0	139,081	90,535		449,195	0	415,833	0	0	72,532		100% \ 100%
Currency Swap - 124913PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	2,495,513	5.02 / 2.42	0	0	62,347	40,584		201,363	0	186,408	0	0	32,514		100% \ 100%
Currency Swap - 125187PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	3,024,095	4.75 / 4.39	0	0	5,007	(115,754)		(41,228)	0	(26,740)	0	0	30,271		100% \ 100%
Currency Swap - 125188PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	14,136,485	4.75 / 4.39	0	0	23,408	(541,107)		(192,727)	0	(125,001)	0	0	141,507		100% \ 100%
Currency Swap - 125579PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	562,158	4.896 / 2.3	0	0	13,897	2,853		38,198	0	42,469	0	0	7,326		100% \ 100%
Currency Swap - 125580PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	5,434,200	4.896 / 2.3	0	0	134,341	27,575		369,245	0	410,536	0	0	70,817		100% \ 100%
Currency Swap - 125581PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	2,436,021	4.896 / 2.3	0	0	60,222	12,361		165,524	0	184,034	0	0	31,746		100% \ 100%
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	19,583,301	5.93 / 3.1	0	0	520,113	36,097		997,195	0	1,484,261	0	0	258,116		100% \ 100%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	886,122	5.93 / 3.1	0	0	23,535	1,633		45,122	0	67,161	0	0	11,679		100% \ 100%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	4,076,162	5.93 / 3.1	0	0	108,259	7,513		207,561	0	308,941	0	0	53,725		100% \ 100%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	8,329,549	5.93 / 3.1	0	0	221,224	15,353		424,146	0	631,314	0	0	109,787		100% \ 100%
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	11,430,977	5.93 / 3.1	0	0	303,595	21,070		582,073	0	866,378	0	0	150,665		100% \ 100%
Currency Swap - 125787PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	26,199,596	4.21 / 1.31	0	0	727,350	(2,281,664)		(69,223)	0	876,396	0	0	392,289		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125788PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	24,279,960	4.21 / 1.31	0	0	674,057	(2,114,487)		(64,151)	0	812,183	0	0	363,546		100% \ 100%
Currency Swap - 125798PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	12,750,080	5.06 / 2.57	0	0	301,659	13,440		763,543	0	967,120	0	0	191,736		100% \ 100%
Currency Swap - 125799PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	15,709,920	5.06 / 2.57	0	0	371,687	16,560		940,795	0	1,191,630	0	0	236,246		100% \ 100%
Currency Swap - 125814PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	20,850,016	5.015 / 3.6	0	0	244,329	(1,268,017)		(73,299)	0	204,124	0	0	276,719		100% \ 100%
Currency Swap - 125815PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	18,899,960	5.015 / 3.6	0	0	221,477	(1,149,422)		(66,444)	0	185,033	0	0	250,838		100% \ 100%
Currency Swap - 125816PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	60,155,028	5.015 / 3.6	0	0	704,921	(3,658,394)		(211,478)	0	588,924	0	0	798,370		100% \ 100%
Currency Swap - 125843PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2018	02/11/2059	0	29,582,910	4.8175 / 3.3	0	0	356,323	(2,306,125)		127,084	0	294,299	0	0	901,101		100% \ 100%
Currency Swap - 125909PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	7,893,750	4.63 / 3.18	0	0	93,560	(571,563)		(31,741)	0	78,125	0	0	216,895		100% \ 100%
Currency Swap - 125910PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	6,732,548	4.63 / 3.18	0	0	79,797	(487,483)		(27,072)	0	66,633	0	0	184,989		100% \ 100%
Currency Swap - 125911PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	20,673,037	4.63 / 3.18	0	0	245,024	(1,496,872)		(83,126)	0	204,603	0	0	568,028		100% \ 100%
Currency Swap - 126026PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	20,849,966	5.44 / 2.73	0	0	532,802	(143,997)		792,351	0	1,594,116	0	0	209,896		100% \ 100%
Currency Swap - 126269PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	14,019,952	4.11 / 1.49	0	0	356,081	28,298		395,362	0	1,062,416	0	0	101,050		100% \ 100%
Currency Swap - 126270PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	33,179,948	4.11 / 1.49	0	0	842,711	66,971		935,672	0	2,514,338	0	0	239,146		100% \ 100%
Currency Swap - 126334PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	8,905,666	4.63 / 3.18	0	0	105,553	(644,832)		(35,810)	0	88,140	0	0	244,699		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 126335PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	5,115,956	5.44 / 2.73	0	0	130,734	(35,332)		194,419	0	391,148	0	0	51,502		100% \ 100%
Currency Swap - 126336PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	6,190,054	5.015 / 3.6	0	0	72,538	(376,455)		(21,761)	0	60,601	0	0	82,154		100% \ 100%
Currency Swap - 126540PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AB0 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2019	02/28/2031	0	1,969,938	4.69 / 2.39	0	0	42,740	(2,081)		117,237	0	149,740	0	0	29,821		100% \ 100%
Currency Swap - 126878PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	4,250,021	3.46 / .94	0	0	105,097	4,853		180,620	0	322,345	0	0	43,307		100% \ 100%
Currency Swap - 126879PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	21,512,982	3.46 / .94	0	0	531,987	24,565		914,274	0	1,631,661	0	0	219,212		100% \ 100%
Currency Swap - 126886PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	1,824,902	3.65 / 1.33	0	0	41,121	2,084		96,404	0	138,410	0	0	24,404		100% \ 100%
Currency Swap - 126887PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	21,748,310	3.65 / 1.33	0	0	490,057	24,833		1,148,901	0	1,649,510	0	0	290,835		100% \ 100%
Currency Swap - 126888PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	44,937,620	3.65 / 1.33	0	0	1,012,584	51,312		2,373,926	0	3,408,312	0	0	600,940		100% \ 100%
Currency Swap - 127337PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AB8 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2019	04/17/2031	0	39,071,520	4.56 / 2.14	0	0	908,297	(48,160)		2,192,847	0	2,970,440	0	0	595,623		100% \ 100%
Currency Swap - 127490PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	3,390,600	3.66 / 1.27	0	0	78,181	(21,000)		124,041	0	259,050	0	0	38,834		100% \ 100%
Currency Swap - 127491PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	7,878,227	3.66 / 1.27	0	0	181,658	(48,795)		288,215	0	601,915	0	0	90,233		100% \ 100%
Currency Swap - 127492PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	2,825,500	3.66 / 1.27	0	0	65,151	(17,500)		103,367	0	215,875	0	0	32,362		100% \ 100%
Currency Swap - 127493PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	10,171,800	3.69 / 1.36	0	0	227,834	(63,000)		338,349	0	777,150	0	0	116,503		100% \ 100%
Currency Swap - 127494PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	23,634,680	3.69 / 1.36	0	0	529,384	(146,384)		786,172	0	1,805,746	0	0	270,700		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 127495PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	8,476,500	3.69 / 1.36	0	0	189,862	(52,500)		281,958	0	647,625	0	0	97,086		100% \ 100%
Currency Swap - 127933PR - Receive: Fixed USD Pay: Fixed AUD	Q2309*AB2 - Charter Hall Wholesale Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/13/2029	0	12,048,131	3.43 / 3.33	0	0	(26,770)	(597,450)		15,013	0	775,728	0	0	164,443		100% \ 100%
Currency Swap - 128041PR - Receive: Fixed USD Pay: Fixed GBP	227047B85 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	06/07/2027	0	5,112,140	3.556 / 2.46	0	0	46,198	(295,231)		(95,263)	0	49,904	0	0	59,593		100% \ 100%
Currency Swap - 128085PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	6,701,963	4.38 / 1.87	0	0	159,293	(115,096)		152,547	0	517,634	0	0	91,143		100% \ 100%
Currency Swap - 128086PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	16,070,020	4.38 / 1.87	0	0	381,954	(275,979)		365,777	0	1,241,186	0	0	218,544		100% \ 100%
Currency Swap - 128115PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	6,074,053	4.37 / 2.42	0	0	107,762	(115,385)		265,134	0	469,977	0	0	161,113		100% \ 100%
Currency Swap - 128116PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	2,168,053	4.37 / 2.42	0	0	38,464	(41,185)		94,636	0	167,752	0	0	57,507		100% \ 100%
Currency Swap - 128117PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	8,845,974	4.37 / 2.42	0	0	156,940	(168,042)		386,129	0	684,453	0	0	234,637		100% \ 100%
Currency Swap - 128118PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	21,191,947	4.37 / 2.42	0	0	375,974	(402,571)		925,035	0	1,639,717	0	0	562,111		100% \ 100%
Currency Swap - 128227PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	6,012,972	4.26 / 1.9	0	0	133,341	(116,422)		90,281	0	465,418	0	0	63,986		100% \ 100%
Currency Swap - 128228PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	14,404,962	4.26 / 1.9	0	0	319,439	(278,906)		216,281	0	1,114,977	0	0	153,289		100% \ 100%
Currency Swap - 128494PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	10,939,008	5.76 / 3.32	0	0	239,707	(160,064)		407,909	0	842,776	0	0	168,796		100% \ 100%
Currency Swap - 128495PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	4,925,019	5.76 / 3.32	0	0	107,922	(72,065)		183,651	0	379,439	0	0	75,996		100% \ 100%
Currency Swap - 128496PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	9,917,959	5.76 / 3.32	0	0	217,333	(145,124)		369,835	0	764,111	0	0	153,041		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	3,828,740	6.36 / 5.4	0	0	20,126	(250,742)		(209,451)	0	37,649	0	0	30,673		100% \ 100%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	3,162,860	6.36 / 5.4	0	0	16,626	(207,134)		(173,024)	0	31,101	0	0	25,338		100% \ 100%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	2,079,693	3.3675 / 3.365	0	0	(3,073)	(80,099)		(35,756)	0	(18,394)	0	0	47,081		100% \ 100%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	8,677,431	3.3675 / 3.365	0	0	(12,821)	(334,210)		(149,189)	0	(76,748)	0	0	196,444		100% \ 100%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	20,903,647	3.3675 / 3.365	0	0	(30,886)	(805,100)		(359,391)	0	(184,882)	0	0	473,226		100% \ 100%
Currency Swap - 128767PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	6,651,269	4.08 / 2.98	0	0	52,775	(574,857)		(355,722)	0	66,689	0	0	71,614		100% \ 100%
Currency Swap - 128768PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	26,424,056	4.08 / 2.98	0	0	209,662	(2,283,783)		(1,413,207)	0	264,940	0	0	284,507		100% \ 100%
Currency Swap - 128871PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AB7 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	08/28/2029	0	19,081,656	3.34 / 3.31	0	0	(11,630)	(657,884)		(335,233)	0	(168,111)	0	0	264,035		100% \ 100%
Currency Swap - 129045PR - Receive: Fixed USD Pay: Fixed EUR	750000296 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	07/31/2029	0	1,293,999	4.05 / 1.6	0	0	29,835	(28,849)		47,390	0	100,447	0	0	17,817		100% \ 100%
Currency Swap - 129054PR - Receive: Fixed USD Pay: Fixed GBP	G9434@AA6 - The Warden and Council Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	08/28/2048	0	11,914,058	4.71 / 3.3	0	0	118,556	(1,252,551)		(709,944)	0	121,513	0	0	307,573		100% \ 100%
Currency Swap - 129055PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	1,002,986	4.2 / 1.9	0	0	21,752	(20,153)		57,718	0	77,689	0	0	17,833		100% \ 100%
Currency Swap - 129056PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	5,246,026	4.2 / 1.9	0	0	113,774	(105,410)		301,887	0	406,346	0	0	93,274		100% \ 100%
Currency Swap - 129057PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	19,833,964	4.2 / 1.9	0	0	430,151	(398,530)		1,141,361	0	1,536,296	0	0	352,648		100% \ 100%
Currency Swap - 129066PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	1,005,777	3.37 / 2.24	0	0	9,015	(91,328)		(48,356)	0	10,125	0	0	13,866		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129067PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/26/2019	08/07/2029	0	5,025,160	3.37 / 2.24	0	0	45,041	(456,299)		(241,601)	0	50,588	0	0	69,277		100% \ 100%
Currency Swap - 129068PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/26/2019	08/07/2029	0	19,002,977	3.37 / 2.24	0	0	170,325	(1,725,526)		(913,630)	0	191,300	0	0	261,975		100% \ 100%
Currency Swap - 129103PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2019	12/05/2044	0	3,484,962	3.7375 / 3.87	0	0	(17,586)	(192,457)		213,328	0	225,587	0	0	83,439		100% \ 100%
Currency Swap - 129104PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2019	12/05/2044	0	6,025,305	3.7375 / 3.87	0	0	(30,405)	(332,747)		368,833	0	390,027	0	0	144,262		100% \ 100%
Currency Swap - 129139PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\F8 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	09/21/2023	0	1,214,600	3.0975 / 2.62	(45,498)	0	2,072	(161,448)		(130,269)	0	14,079	11,003	0	7,972		100% \ 100%
Currency Swap - 129157PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	12,452,079	5.26 / 4.03	(199,612)	0	84,812	(1,591,456)		(1,036,857)	0	132,697	24,644	0	140,966		100% \ 100%
Currency Swap - 129158PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	1,797,972	5.26 / 4.03	(28,822)	0	12,246	(229,792)		(149,713)	0	19,160	3,558	0	20,354		100% \ 100%
Currency Swap - 129246PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	1,203,659	3.93 / 1.72	0	0	25,574	(21,219)		49,387	0	93,008	0	0	18,782		100% \ 100%
Currency Swap - 129247PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	9,174,675	3.93 / 1.72	0	0	194,933	(161,737)		376,441	0	708,934	0	0	143,161		100% \ 100%
Currency Swap - 129248PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	41,798,523	3.93 / 1.72	0	0	888,088	(736,851)		1,715,012	0	3,229,801	0	0	652,219		100% \ 100%
Currency Swap - 129327PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	3,700,620	4.5175 / 2.25	0	0	78,965	(52,140)		118,865	0	284,955	0	0	57,568		100% \ 100%
Currency Swap - 129328PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	17,381,700	4.5175 / 2.25	0	0	370,898	(244,900)		558,307	0	1,338,425	0	0	270,397		100% \ 100%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2018	06/30/2042	0	22,941,614	4.397 / 4.115	4,492	0	28,288	(742,958)		1,002,124	0	(201,747)	(143)	0	519,363		100% \ 100%
Currency Swap - 129924CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	100,219	(159,157)		437,405	0	385,894	(906)	0	128,536		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129925CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	100,219	(159,157)		437,405	0	385,894	(906)	0	128,536		100% \ 100%
Currency Swap - 129926CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	100,219	(159,157)		437,405	0	385,894	(906)	0	128,536		100% \ 100%
Currency Swap - 129952PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	2,947,339	3.7325 / 2.44	0	0	30,608	(281,670)		(119,370)	0	29,800	0	0	78,069		99% \ 100%
Currency Swap - 129953PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	3,153,801	3.7325 / 2.44	0	0	32,752	(301,401)		(127,732)	0	31,888	0	0	83,538		99% \ 100%
Currency Swap - 129954PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	30,259,679	3.7325 / 2.44	0	0	314,248	(2,891,839)		(1,225,543)	0	305,950	0	0	801,518		99% \ 100%
Currency Swap - 130119PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	53,299	(109,481)		14,426	0	220,365	0	0	43,600		100% \ 100%
Currency Swap - 130120PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	53,299	(109,481)		14,426	0	220,365	0	0	43,600		100% \ 100%
Currency Swap - 130121PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	5,247,169	3.385 / 1.33	0	0	101,342	(205,706)		(16,464)	0	414,048	0	0	75,822		100% \ 100%
Currency Swap - 130122PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	7,578,028	3.385 / 1.33	0	0	146,359	(297,083)		(23,777)	0	597,974	0	0	109,503		100% \ 100%
Currency Swap - 130123PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	46,286,701	3.385 / 1.33	0	0	893,965	(1,814,584)		(145,231)	0	3,652,432	0	0	668,845		100% \ 100%
Currency Swap - 130215PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	1,604,655	3.33 / 2.55	0	0	9,071	(110,079)		(82,555)	0	15,825	0	0	22,456		100% \ 100%
Currency Swap - 130216PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	2,458,950	3.33 / 2.55	0	0	13,900	(168,683)		(126,506)	0	24,250	0	0	34,411		100% \ 100%
Currency Swap - 130217PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	16,980,698	3.33 / 2.55	0	0	95,990	(1,164,869)		(873,612)	0	167,463	0	0	237,629		100% \ 100%
Currency Swap - 130218PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	1,789,710	3.44 / 2.62	0	0	10,727	(122,773)		(93,233)	0	17,650	0	0	28,061		100% \ 100%

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Currency Swap - 130219PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	2,745,405	3.44 / 2.62	0	0	16,456	(188,334)		(143,019)	0	27,075	0	0	43,045		100% \ 100%
Currency Swap - 130220PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	18,960,533	3.44 / 2.62	0	0	113,648	(1,300,685)		(987,727)	0	186,988	0	0	297,284		100% \ 100%
Currency Swap - 130376PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2026	0	1,580,040	3.345 / 1.26	0	0	31,466	(46,043)		(7,176)	0	123,472	0	0	17,359		100% \ 100%
Currency Swap - 130378PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	7,210	(62,931)		(40,326)	0	10,638	0	0	15,244		100% \ 100%
Currency Swap - 130379PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	7,210	(62,931)		(40,326)	0	10,638	0	0	15,244		100% \ 100%
Currency Swap - 130399PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	6,097,986	2.8705 / 2.547	0	0	504	(489,742)		(303,807)	0	404,116	0	0	84,186		100% \ 100%
Currency Swap - 130400PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	34,336,998	2.8705 / 2.547	0	0	2,837	(2,757,674)		(1,710,702)	0	2,275,528	0	0	474,039		100% \ 100%
Currency Swap - 130461PR - Receive: Fixed USD Pay: Fixed AUD	752000284 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	10/22/2029	0	10,960,000	3.115 / 3.006	0	0	(19,832)	(672,800)		(73,614)	0	713,600	0	0	153,138		100% \ 100%
Currency Swap - 130585PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	5,656,866	5.46 / 4.64	0	0	26,790	(293,233)		(190,018)	0	54,913	0	0	48,171		100% \ 100%
Currency Swap - 130586PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	1,582,583	5.46 / 4.64	0	0	7,495	(82,036)		(53,160)	0	15,363	0	0	13,476		100% \ 100%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	3,665,019	6.365 / 6.39	0	0	(7,057)	31,237		80,331	0	222,910	0	0	34,689		100% \ 100%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	3,665,019	6.365 / 6.39	0	0	(7,057)	31,237		80,331	0	222,910	0	0	34,689		100% \ 100%
Currency Swap - 130909PR - Receive: Fixed USD Pay: Fixed EUR	243435A*5 - Dechra Pharmaceuticals plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	01/22/2027	0	7,755,529	3.1988 / 1.19	0	0	148,306	(209,420)		(37,623)	0	604,795	0	0	87,221		100% \ 100%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	992,609	3.912 / 4.166	0	0	(4,988)	(49,782)		(54,565)	0	(8,878)	0	0	22,264		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	992,609	3.912 / 4.166	0	0	(4,988)	(49,782)		(54,565)	0	(8,878)	0	0	22,264		100% \ 100%
Currency Swap - 130973PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	27,829,464	5.4 / 3.25	0	0	512,416	(829,113)		(184,223)	0	2,176,106	0	0	391,911		100% \ 100%
Currency Swap - 130974PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	5,183,584	5.4 / 3.25	0	0	95,444	(154,433)		(34,314)	0	405,327	0	0	72,998		100% \ 100%
Currency Swap - 130975PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	18,773,100	5.4 / 3.25	0	0	345,664	(559,300)		(124,273)	0	1,467,950	0	0	264,374		100% \ 100%
Currency Swap - 131165PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	3,916,614	3.485 / 2.8	0	0	22,393	(119,647)		(44,830)	0	37,250	0	0	43,965		100% \ 100%
Currency Swap - 131166PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	9,788,906	3.485 / 2.8	0	0	55,967	(299,037)		(112,045)	0	93,100	0	0	109,884		100% \ 100%
Currency Swap - 131226PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,433,746	3.45 / 1.4	0	0	184,653	(238,140)		4,684	0	734,407	0	0	118,377		100% \ 100%
Currency Swap - 131227PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,120,952	3.45 / 1.4	0	0	178,531	(230,244)		4,529	0	710,056	0	0	114,452		100% \ 100%
Currency Swap - 131228PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	11,101,983	3.45 / 1.4	0	0	217,307	(280,252)		5,512	0	864,277	0	0	139,311		100% \ 100%
Currency Swap - 131229PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	25,803,320	3.45 / 1.4	0	0	505,066	(651,364)		12,812	0	2,008,760	0	0	323,788		100% \ 100%
Currency Swap - 131289PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	3,334,500	3.76 / 1.7	0	0	64,185	(77,100)		35,542	0	259,050	0	0	47,394		100% \ 100%
Currency Swap - 131290PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	8,892,000	3.76 / 1.7	0	0	171,161	(205,600)		94,778	0	690,800	0	0	126,384		100% \ 100%
Currency Swap - 131291PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	22,230,000	3.76 / 1.7	0	0	427,903	(514,000)		236,946	0	1,727,000	0	0	315,960		100% \ 100%
Currency Swap - 131403PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	7,695,322	3.66 / 1.6	0	0	148,125	(162,731)		66,738	0	596,679	0	0	121,657		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131404PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	24,177,342	3.66 / 1.6	0	0	465,382	(511,271)		209,678	0	1,874,659	0	0	382,226		100% \ 100%
Currency Swap - 131405PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	51,651,087	3.66 / 1.6	0	0	994,216	(1,092,249)		447,945	0	4,004,913	0	0	816,566		100% \ 100%
Currency Swap - 131458PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,073,784	3.88 / 2.55	0	0	21,194	(74,476)		15,023	0	220,069	0	0	29,269		100% \ 100%
Currency Swap - 131459PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	829,514	3.88 / 2.55	0	0	8,478	(29,790)		6,009	0	88,028	0	0	11,707		100% \ 100%
Currency Swap - 131460PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,244,271	3.88 / 2.55	0	0	12,716	(44,685)		9,013	0	132,042	0	0	17,561		100% \ 100%
Currency Swap - 131461PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	8,709,894	3.88 / 2.55	0	0	89,014	(312,797)		63,094	0	924,292	0	0	122,928		100% \ 100%
Currency Swap - 131462PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	4,147,569	3.88 / 2.55	0	0	42,388	(148,951)		30,045	0	440,139	0	0	58,537		100% \ 100%
Currency Swap - 131480PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	5,095,263	3.91 / 1.66	0	0	106,747	(124,455)		130,899	0	391,897	0	0	71,912		100% \ 100%
Currency Swap - 131481PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,038,105	3.91 / 1.66	0	0	42,699	(49,782)		52,359	0	156,759	0	0	28,765		100% \ 100%
Currency Swap - 131482PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,057,158	3.91 / 1.66	0	0	64,048	(74,673)		78,539	0	235,138	0	0	43,147		100% \ 100%
Currency Swap - 131483PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	21,400,105	3.91 / 1.66	0	0	448,338	(522,712)		549,773	0	1,645,968	0	0	302,032		100% \ 100%
Currency Swap - 131484PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	10,190,526	3.91 / 1.66	0	0	213,494	(248,910)		261,797	0	783,794	0	0	143,825		100% \ 100%
Currency Swap - 131495PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,165,377	4.08 / 1.94	0	0	62,317	(62,445)		52,802	0	245,095	0	0	44,675		100% \ 100%
Currency Swap - 131496PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,266,151	4.08 / 1.94	0	0	24,927	(24,978)		21,121	0	98,038	0	0	17,870		100% \ 100%

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Currency Swap - 131497PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,899,226	4.08 / 1.94	0	0	37,390	(37,467)		31,681	0	147,057	0	0	26,805		100% \ 100%
Currency Swap - 131498PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	13,294,584	4.08 / 1.94	0	0	261,731	(262,268)		221,767	0	1,029,400	0	0	187,634		100% \ 100%
Currency Swap - 131499PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	6,330,754	4.08 / 1.94	0	0	124,634	(124,889)		105,603	0	490,191	0	0	89,350		100% \ 100%
Currency Swap - 131563PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	7,522,650	3.56 / 3.4	0	0	(13,252)	(438,548)		9,195	0	488,370	0	0	106,243		100% \ 100%
Currency Swap - 131564PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	3,709,800	3.56 / 3.4	0	0	(6,535)	(216,270)		4,535	0	240,840	0	0	52,394		100% \ 100%
Currency Swap - 131680PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	1,040,006	2.905 / 2.682	0	0	(44)	(49,842)		(3,015)	0	66,855	0	0	12,806		100% \ 100%
Currency Swap - 131681PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	11,379,708	2.905 / 2.682	0	0	(485)	(545,367)		(32,985)	0	731,529	0	0	140,120		100% \ 100%
Currency Swap - 131686PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,297,024	3.09 / 1.07	0	0	25,059	(25,824)		3,846	0	100,447	0	0	14,544		100% \ 100%
Currency Swap - 131687PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,037,619	3.09 / 1.07	0	0	20,047	(20,659)		3,077	0	80,357	0	0	11,635		100% \ 100%
Currency Swap - 131688PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	778,214	3.09 / 1.07	0	0	15,036	(15,494)		2,308	0	60,268	0	0	8,726		100% \ 100%
Currency Swap - 131952PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	827,536	2.93 / .99	0	0	15,262	(27,752)		(12,444)	0	64,944	0	0	9,279		100% \ 100%
Currency Swap - 131953PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,379,226	2.93 / .99	0	0	25,437	(46,254)		(20,739)	0	108,240	0	0	15,466		100% \ 100%
Currency Swap - 131954PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,103,381	2.93 / .99	0	0	20,350	(37,003)		(16,592)	0	86,592	0	0	12,373		100% \ 100%
Currency Swap - 132209PR - Receive: Fixed USD Pay: Fixed EUR	G4940@AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2020	03/11/2030	0	5,776,028	3.786 / 1.83	0	0	103,465	(254,544)		(124,502)	0	457,914	0	0	82,681		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 132237PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	4,999,935	3.4675 / 3.53	0	0	(26,097)	(391,141)		194,832	0	330,709	0	0	133,367		100% \ 100%
Currency Swap - 132238PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	17,351,088	3.4675 / 3.53	0	0	(90,563)	(1,357,363)		676,120	0	1,147,647	0	0	462,820		100% \ 100%
Currency Swap - 132368CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	09/15/2039	0	8,640,000	3.695 / 1.875	109,642	0	144,513	(351,143)		(98,046)	0	682,081	(4,780)	0	181,784		100% \ 100%
Currency Swap - 132370CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	09/15/2039	0	432,000	3.695 / 1.875	5,482	0	14,866	(17,557)		(4,902)	0	34,104	(239)	0	9,089		100% \ 100%
Currency Swap - 132427PR - Receive: Fixed USD Pay: Fixed EUR	G49368AB8 - IPUT Property Fund Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2020	05/19/2032	0	10,811,000	3.084 / 1.25	0	0	183,826	(561,000)		(260,917)	0	863,500	0	0	174,191		100% \ 100%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	12/31/2037	0	4,360,676	3.745 / 2.948	0	0	26,917	(199,483)		(145,787)	0	42,085	0	0	87,214		100% \ 100%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	12/31/2037	0	25,608,231	3.745 / 2.948	0	0	158,071	(1,171,470)		(856,138)	0	247,146	0	0	512,165		100% \ 100%
Currency Swap - 132501PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2020	02/27/2027	0	3,391,298	3.04 / 1.25	0	0	53,246	(165,124)		(134,080)	0	270,047	0	0	38,502		100% \ 100%
Currency Swap - 132502PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2020	02/27/2027	0	14,695,626	3.04 / 1.25	0	0	230,733	(715,538)		(581,015)	0	1,170,202	0	0	166,844		100% \ 100%
Currency Swap - 132625PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	2,767,176	3.49 / 3	0	0	13,306	(158,436)		(151,067)	0	27,000	0	0	34,567		100% \ 100%
Currency Swap - 132626PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	4,112,331	3.49 / 3	0	0	19,774	(235,454)		(224,502)	0	40,125	0	0	51,371		100% \ 100%
Currency Swap - 132628PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	153,732	3.49 / 3	0	0	739	(8,802)		(8,393)	0	1,500	0	0	1,920		100% \ 100%
Currency Swap - 132629PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,383,588	3.49 / 3	0	0	6,653	(79,218)		(75,533)	0	13,500	0	0	17,284		100% \ 100%
Currency Swap - 132631PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,249,073	3.49 / 3	0	0	6,006	(71,516)		(68,190)	0	12,188	0	0	15,603		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 134042PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2020	05/07/2026	0	13,049,964	3.38 / 2.36	0	0	100,023	(691,165)		(1,059,332)	0	1,043,393	0	0	136,123		100% \ 100%
Currency Swap - 134043PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2020	05/07/2026	0	44,730,036	3.38 / 2.36	0	0	342,840	(2,369,035)		(3,630,965)	0	3,576,332	0	0	466,575		100% \ 100%
Currency Swap - 135051PR - Receive: Fixed USD Pay: Fixed EUR	E8000@AA4 - Mecalux Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2020	07/14/2032	0	24,838,000	3.8325 / 2.6	0	0	267,925	(180,400)		(1,043,286)	0	1,899,700	0	0	403,142		100% \ 100%
Currency Swap - 135297PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	2,110,133	3.04 / 1.83	0	0	24,314	8,133		(76,262)	0	159,609	0	0	45,761		99% \ 99%
Currency Swap - 135298PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	10,320,521	3.04 / 1.83	0	0	118,918	39,778		(372,993)	0	780,639	0	0	223,814		99% \ 99%
Currency Swap - 135357PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	23,299,983	3.28 / 2.07	0	0	267,305	164,786		(679,174)	0	1,756,704	0	0	434,604		99% \ 99%
Currency Swap - 135358PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	56,485,091	3.28 / 2.07	0	0	648,015	399,484		(1,646,489)	0	4,258,699	0	0	1,053,590		99% \ 99%
Currency Swap - 135360PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	5,525,042	3.28 / 2.07	0	0	63,385	39,075		(161,050)	0	416,561	0	0	103,056		99% \ 99%
Currency Swap - 135528PR - Receive: Fixed USD Pay: Fixed AUD	Q0846#AE6 - Australian Lab Service Pty Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2020	11/25/2030	0	5,839,824	2.562 / 3.09	0	0	(39,050)	(123,440)		(36,123)	0	365,809	0	0	87,112		100% \ 100%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	7,874,180	4.95 / 3.47	0	0	87,012	(748,330)		(301,102)	0	79,576	0	0	125,900		100% \ 100%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	13,362,244	4.95 / 3.47	0	0	147,657	(1,269,894)		(510,961)	0	135,038	0	0	213,648		100% \ 100%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	7,683,291	4.95 / 3.47	0	0	84,903	(730,189)		(293,802)	0	77,647	0	0	122,847		100% \ 100%
Currency Swap - 135986PR - Receive: Fixed USD Pay: Fixed EUR	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2020	09/03/2027	0	20,065,690	2.75 / 1.65	0	0	214,852	851,558		412,052	0	1,458,970	0	0	238,999		100% \ 100%
Currency Swap - 136123PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,763,816	2.84 / 1.62	0	0	16,390	78,826		42,008	0	78,826	0	0	26,822		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136125PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	12,710,615	2.84 / 1.62	0	0	118,108	568,048		302,726	0	568,048	0	0	193,289		100% \ 100%
Currency Swap - 136126PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,680,488	2.84 / 1.62	0	0	15,615	75,102		40,024	0	75,102	0	0	25,555		100% \ 100%
Currency Swap - 136134PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	1,662,036	2.8975 / 1.66	0	0	20,406	74,278		40,350	0	120,562	0	0	27,501		100% \ 100%
Currency Swap - 136135PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	11,982,328	2.8975 / 1.66	0	0	147,113	535,501		290,901	0	869,182	0	0	198,267		100% \ 100%
Currency Swap - 136373PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	8,018,165	2.714 / 3.2067	0	0	(47,179)	59,657		368,186	0	488,205	0	0	148,879		100% \ 100%
Currency Swap - 136374PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	1,465,659	2.714 / 3.2067	0	0	(8,624)	10,905		67,302	0	89,240	0	0	27,214		100% \ 100%
Currency Swap - 136377PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AB8 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	10,987,500	2.699 / 3.2067	0	0	(39,742)	81,750		484,111	0	81,750	0	0	204,012		100% \ 100%
Currency Swap - 136435PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	3,220,009	4.436 / 4.869	0	0	(21,216)	(80,580)		25,039	0	202,471	0	0	53,208		100% \ 100%
Currency Swap - 136462PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	10,300,029	4.436 / 4.869	0	0	(67,863)	(257,755)		80,094	0	647,654	0	0	170,200		100% \ 100%
Currency Swap - 136463PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	1,049,977	4.436 / 4.869	0	0	(6,918)	(26,275)		8,165	0	66,021	0	0	17,350		100% \ 100%
Currency Swap - 136515CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	21,448,305	3.2925 / 1.625	594,337	0	356,832	1,206,436		1,807,893	0	1,536,329	(15,643)	0	570,403		100% \ 100%
Currency Swap - 136516CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	11,730,000	3.07 / 1.625	(343,056)	0	168,521	33,497		404,291	0	888,547	9,361	0	311,951		100% \ 100%
Currency Swap - 136546PR - Receive: Fixed USD Pay: Fixed EUR	L96198AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	12,757,291	3.018 / 1.7	0	0	165,149	392,515		214,711	0	938,884	0	0	237,196		100% \ 100%
Currency Swap - 136548PR - Receive: Fixed USD Pay: Fixed EUR	L96198AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	131,453	284,722		282,405	0	666,281	0	0	196,549		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136549PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AE9 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	5,047,223	4.17 / 2.67	0	0	73,912	158,626		159,803	0	371,202	0	0	109,503		100% \ 100%
Currency Swap - 136551PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,224,572	3.765 / 2.31	0	0	17,441	38,486		36,975	0	90,062	0	0	26,568		100% \ 100%
Currency Swap - 136582CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	12,969,000	3.055 / 1.625	(648,056)	0	181,038	(143,874)		486,774	0	996,362	17,842	0	344,902		100% \ 100%
Currency Swap - 136585CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	5,895,000	3.046 / 1.625	(308,188)	0	81,759	(78,073)		209,380	0	453,869	8,498	0	156,774		100% \ 100%
Currency Swap - 136598CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	82,072	(34,054)		213,264	0	449,717	6,843	0	156,508		100% \ 100%
Currency Swap - 136599CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	82,072	(34,054)		213,264	0	449,717	6,843	0	156,508		100% \ 100%
Currency Swap - 136615PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	7,094,749	2.89 / 1.5	0	0	96,989	241,072		223,101	0	520,414	0	0	154,232		100% \ 100%
Currency Swap - 136619PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	46,351,661	2.89 / 1.5	0	0	633,654	1,574,980		1,457,575	0	3,399,988	0	0	1,007,635		100% \ 100%
Currency Swap - 136626PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	15,324,456	2.55 / 1.18	0	0	154,675	505,603		476,396	0	505,603	0	0	336,367		100% \ 100%
Currency Swap - 136627PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	18,519,648	2.55 / 1.18	0	0	186,926	611,022		575,726	0	611,022	0	0	406,500		100% \ 100%
Currency Swap - 136628PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	72,440,424	2.55 / 1.18	0	0	731,168	2,390,041		2,251,980	0	2,390,041	0	0	1,590,043		100% \ 100%
Currency Swap - 136950PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	20,022,365	3.018 / 1.7	0	0	259,199	616,047		336,986	0	1,473,563	0	0	372,275		100% \ 100%
Currency Swap - 136951PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	60,282,981	3.018 / 1.7	0	0	780,392	1,854,782		1,014,591	0	4,436,577	0	0	1,120,840		100% \ 100%
Currency Swap - 136956PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	4,364,193	3.765 / 2.31	0	0	62,155	137,159		131,774	0	320,968	0	0	94,684		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136962PR - Receive: Fixed USD Pay: Fixed EUR	L96198AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,203,887	3.765 / 2.31	0	0	17,146	37,836		36,351	0	88,541	0	0	26,119		100% \ 100%
Currency Swap - 136964PR - Receive: Fixed USD Pay: Fixed EUR	L96198AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	131,453	284,722		282,405	0	666,281	0	0	196,549		100% \ 100%
Currency Swap - 136965PR - Receive: Fixed USD Pay: Fixed EUR	L96198AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	11,777,238	4.035 / 2.55	0	0	170,889	370,139		367,126	0	866,165	0	0	255,514		100% \ 100%
Currency Swap - 136971PR - Receive: Fixed USD Pay: Fixed EUR	L96198AE9 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	8,315,507	4.17 / 2.67	0	0	121,774	261,343		263,282	0	611,570	0	0	180,410		100% \ 100%
Currency Swap - 137073PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	8,269,065	2.77 / 2	0	0	47,146	(335,756)		(436,592)	0	(335,756)	0	0	181,288		98% \ 99%
Currency Swap - 137074PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AB6 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	10/02/2051	0	57,704,874	3.4425 / 2.5	0	0	137,478	(2,343,041)		(2,649,182)	0	(2,343,041)	0	0	1,573,857		100% \ 100%
Currency Swap - 137097CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	7,094,400	3.16 / 1.625	(338,784)	0	99,826	(43,943)		458,715	0	542,357	9,402	0	188,671		100% \ 100%
Currency Swap - 137098CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	3,547,200	3.16 / 1.625	(169,392)	0	49,913	(21,971)		229,358	0	271,178	4,701	0	94,335		100% \ 100%
Currency Swap - 137112PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	4,861,476	2.77 / 2	0	0	27,718	(197,395)		(256,677)	0	(197,395)	0	0	106,581		98% \ 99%
Currency Swap - 137113PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	19,902,766	2.77 / 2	0	0	113,476	(808,129)		(1,050,831)	0	(808,129)	0	0	436,341		98% \ 99%
Currency Swap - 137137PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	110,889,216	3.175 / 1.72	0	0	1,545,777	3,219,120		2,836,404	0	8,175,618	0	0	1,825,811		100% \ 100%
Currency Swap - 137138PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	16,941,408	3.175 / 1.72	0	0	236,160	491,810		433,340	0	1,249,053	0	0	278,943		100% \ 100%
Currency Swap - 137206PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	7,638,246	3.115 / 1.65	0	0	111,330	207,781		207,078	0	564,211	0	0	126,774		100% \ 100%
Currency Swap - 137207PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	2,184,861	3.115 / 1.65	0	0	31,845	59,434		59,233	0	161,388	0	0	36,263		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 137208PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	12,804,057	3.115 / 1.65	0	0	186,623	348,305		347,127	0	945,792	0	0	212,513		100% \ 100%
Currency Swap - 137437PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	10,765,287	5.075 / 3.13	0	0	204,999	405,395		1,119,574	0	786,649	0	0	289,555		100% \ 99%
Currency Swap - 137439PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	1,345,956	5.075 / 3.13	0	0	25,631	50,686		139,977	0	98,353	0	0	36,202		100% \ 99%
Currency Swap - 137440PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	1,367,227	4.8525 / 3.05	0	0	24,102	51,487		110,598	0	99,907	0	0	33,447		100% \ 100%
Currency Swap - 137441PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	10,766,469	4.8525 / 3.05	0	0	189,792	405,440		870,927	0	786,735	0	0	263,384		100% \ 100%
Currency Swap - 137448PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	1,390,861	4.6175 / 2.94	0	0	22,799	52,377		90,409	0	101,634	0	0	30,268		100% \ 100%
Currency Swap - 137449PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	10,768,832	4.6175 / 2.94	0	0	176,527	405,529		700,002	0	786,908	0	0	234,352		100% \ 100%
Currency Swap - 137597PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	11/24/2025	0	24,977,746	2.425 / 2.16	0	0	47,793	(507,081)		(401,205)	0	235,195	0	0	246,567		100% \ 100%
Currency Swap - 137661PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AA7 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	1,000,472	3.555 / 2.15	0	0	13,888	41,813		34,952	0	72,793	0	0	16,550		100% \ 100%
Currency Swap - 137664PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	19,219,039	3.555 / 2.15	0	0	266,790	803,222		671,418	0	1,398,352	0	0	317,932		100% \ 100%
Currency Swap - 137666PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	8,008,526	3.555 / 2.15	0	0	111,171	334,701		279,778	0	582,690	0	0	132,481		100% \ 100%
Currency Swap - 137701PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - First Gas Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	81,567,819	2.66 / 5.62	0	0	59,356	1,445,283		(2,793,885)	0	1,445,283	0	0	1,538,397		100% \ 100%
Currency Swap - 137725PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - First Gas Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	22,982,181	2.66 / 5.62	0	0	16,724	407,217		(787,192)	0	407,217	0	0	433,452		100% \ 100%
Currency Swap - 137883PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	1,173,207	2.655 / 1.06	0	0	14,777	74,672		110,936	0	74,672	0	0	22,119		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 137884PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	10,639,020	2.655 / 1.06	0	0	133,999	677,148		1,006,008	0	677,148	0	0	200,580		100% \ 100%
Currency Swap - 138837PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AA4 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2026	0	8,445,600	2.56 / 2.84	0	0	(20,883)	229,800		603,203	0	229,800	0	0	85,219		100% \ 100%
Currency Swap - 138850PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	3,844,859	3.1 / 3.58	0	0	(16,516)	104,616		508,827	0	104,616	0	0	63,970		100% \ 100%
Currency Swap - 138854PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	4,600,741	3.1 / 3.58	0	0	(19,763)	125,184		608,860	0	125,184	0	0	76,546		100% \ 100%
Currency Swap - 140160CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2021	04/01/2049	0	10,899,163	3.342 / 1.875	0	(1,452,277)	65,497	(649,392)		810,543	0	764,691	38,194	0	284,491		100% \ 100%
Currency Swap - 140293PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	10/15/2025	0	1,072,071	5.8985 / 2.85	0	122,650	14,371	130,857		147,279	0	26,302	(18,095)	0	10,436		99% \ 99%
Currency Swap - 140295PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	10/15/2025	0	8,039,140	5.8985 / 2.85	0	919,714	107,767	981,255		1,104,404	0	197,232	(135,690)	0	78,256		99% \ 99%
Currency Swap - 140347PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	7,500,039	2.6 / 2.8	0	0	(13,167)	(55,516)		(15,596)	0	(55,516)	0	0	113,454		100% \ 100%
Currency Swap - 140389PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	8,100,982	2.6 / 2.8	0	0	(14,222)	(59,965)		(16,846)	0	(59,965)	0	0	122,545		100% \ 100%
Currency Swap - 140390PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	23,720,000	2.6 / 2.8	0	0	(41,642)	(175,579)		(49,326)	0	(175,579)	0	0	358,816		100% \ 100%
Currency Swap - 140604PR - Receive: Fixed USD Pay: Fixed GBP	G6660@AA7 - Northumbrian Water Group Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2021	04/15/2036	0	113,920,596	3.44 / 2.59	0	0	712,795	4,990,309		8,249,332	0	4,990,309	0	0	2,153,244		100% \ 100%
Currency Swap - 140654PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	13,545,051	2.64 / 2.31	0	0	36,730	365,386		476,505	0	365,386	0	0	138,377		100% \ 100%
Currency Swap - 140655PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	33,862,627	2.64 / 2.31	0	0	91,825	913,464		1,191,262	0	913,464	0	0	345,943		100% \ 100%
Currency Swap - 140656PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	28,783,233	2.64 / 2.31	0	0	78,052	776,444		1,012,573	0	776,444	0	0	294,052		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 140658PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	13,545,051	2.64 / 2.31	0	0	36,730	365,386		476,505	0	365,386	0	0	138,377		100% \ 100%
Currency Swap - 140699PR - Receive: Fixed USD Pay: Fixed EUR	D9860*\l6 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2021	07/07/2033	0	8,217,498	3.455 / 1.55	0	0	75,663	452,696		877,483	0	452,696	0	0	139,448		100% \ 100%
Currency Swap - 140700PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AQ9 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2021	07/07/2036	0	8,217,498	3.595 / 1.65	0	0	77,251	452,696		1,053,179	0	452,696	0	0	156,558		100% \ 100%
Currency Swap - 140726PR - Receive: Fixed USD Pay: Fixed EUR	82981NAA8 - SIT SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2021	05/19/2031	0	30,118,212	3.94 / 2.15	0	0	337,077	1,706,407		2,399,655	0	1,706,407	0	0	461,320		100% \ 100%
Currency Swap - 140827PR - Receive: Fixed USD Pay: Fixed NZD	Q3956#AB2 - Freightways Finance Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	5,658,666	2.575 / 3.24	0	0	(28,347)	271,839		538,992	0	271,839	0	0	70,566		100% \ 100%
Currency Swap - 140829PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	12,705,899	2.321 / 2.664	0	0	(28,463)	756,832		974,494	0	756,832	0	0	158,448		100% \ 100%
Currency Swap - 140830PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	2,756,102	2.321 / 2.664	0	0	(6,174)	164,168		211,382	0	164,168	0	0	34,370		100% \ 100%
Currency Swap - 140838PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	34,295	126,276		314,798	0	126,276	0	0	91,960		100% \ 100%
Currency Swap - 140865PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	34,295	126,276		314,798	0	126,276	0	0	91,960		100% \ 100%
Currency Swap - 140867PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	23,652,521	3.36 / 2.31	0	0	193,423	712,201		1,775,469	0	712,201	0	0	518,658		100% \ 100%
Currency Swap - 140869PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	6,290,534	3.36 / 2.31	0	0	51,442	189,414		472,197	0	189,414	0	0	137,940		100% \ 100%
Currency Swap - 140870PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	34,295	126,276		314,798	0	126,276	0	0	91,960		100% \ 100%
Currency Swap - 141038PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2021	04/06/2028	0	12,201,124	3.04 / 2.43	0	0	56,488	317,180		541,295	0	317,180	0	0	152,711		100% \ 100%
Currency Swap - 141039PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2021	04/06/2028	0	7,267,276	3.04 / 2.43	0	0	33,646	188,920		322,408	0	188,920	0	0	90,958		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 141062PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	05/20/2033	0	7,500,219	3.06 / 3.8	0	0	(32,991)	422,307		1,057,521	0	422,307	0	0	126,547		100% \ 100%
Currency Swap - 141063PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	05/20/2033	0	18,116,461	3.06 / 3.8	0	0	(79,689)	1,020,065		2,554,398	0	1,020,065	0	0	305,668		100% \ 100%
Currency Swap - 141078PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AE7 - LISI SA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	05/06/2031	0	25,218,906	2.896 / 1.15	0	0	288,618	1,159,393		1,586,495	0	1,159,393	0	0	385,558		100% \ 100%
Currency Swap - 141235PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2021	04/21/2031	0	17,723,777	5.405 / 3.4	0	0	247,707	752,484		1,111,441	0	722,410	30,074	0	270,345		100% \ 100%
Currency Swap - 141236PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2021	04/21/2031	0	10,910,461	5.405 / 3.4	0	0	152,484	463,217		684,184	0	444,704	18,513	0	166,420		100% \ 100%
Currency Swap - 141585PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	17,917,772	2.54 / 1.96	0	0	54,945	532,052		812,687	0	532,052	0	0	227,982		100% \ 100%
Currency Swap - 141586PR - Receive: Fixed USD Pay: Fixed EUR	786455D*3 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	19,057,710	2.525 / .93	0	0	159,841	1,027,404		1,157,805	0	1,027,404	0	0	242,487		100% \ 100%
Currency Swap - 141587PR - Receive: Fixed USD Pay: Fixed GBP	786455D@1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	08/04/2031	0	1,473,652	3.14 / 2.39	0	0	4,544	43,759		79,654	0	43,759	0	0	22,823		100% \ 100%
Currency Swap - 141588PR - Receive: Fixed USD Pay: Fixed EUR	786455\E4 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	08/03/2033	0	20,434,000	3.195 / 1.42	0	0	149,111	1,101,600		1,886,931	0	1,101,600	0	0	347,849		100% \ 100%
Currency Swap - 141605PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	15,333	148,474		226,788	0	148,474	0	0	63,620		100% \ 100%
Currency Swap - 141606PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	15,333	148,474		226,788	0	148,474	0	0	63,620		100% \ 100%
Currency Swap - 141631CM - Receive: Fixed USD Pay: Fixed EUR	BCC3053L3 - ARES CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2021	10/15/2022	0	16,388,190	2.815 / 1.95	0	0	96,035	865,410		854,911	0	865,410	0	0	72,846		100% \ 100%
Currency Swap - 141632CM - Receive: Fixed USD Pay: Fixed EUR	BCC3053L3 - ARES CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2021	10/15/2022	0	4,022,010	2.815 / 1.95	0	0	23,569	212,390		209,813	0	212,390	0	0	17,878		100% \ 100%
Currency Swap - 141822PR - Receive: Fixed USD Pay: Fixed EUR	F96216AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2021	10/25/2028	0	5,090,176	2.86 / 1.27	0	0	14,838	329,857		369,735	0	329,857	0	0	66,452		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 141823PR - Receive: Fixed USD Pay: Fixed EUR	F96216AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2021	10/25/2028	0	5,140,032	2.86 / 1.27	0	0	14,983	333,088		373,357	0	333,088	0	0	67,103		100% \ 100%
Currency Swap - 141837PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2021	06/17/2041	0	7,500,036	3.809 / 4.48	0	0	(26,050)	537,078		984,200	0	537,078	0	0	165,436		100% \ 100%
Currency Swap - 141839PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2021	06/17/2041	0	28,775,329	3.809 / 4.48	0	0	(99,944)	2,060,604		3,776,072	0	2,060,604	0	0	634,729		100% \ 100%
Currency Swap - 141854PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	33,412	298,035		717,256	0	298,035	0	0	204,003		100% \ 100%
Currency Swap - 141855PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	33,412	298,035		717,256	0	298,035	0	0	204,003		100% \ 100%
Currency Swap - 141879PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2021	05/27/2031	0	8,387,427	3.205 / 2.6	0	0	31,216	304,070		413,021	0	304,070	0	0	128,617		100% \ 100%
Currency Swap - 141881PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AA0 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2021	11/28/2025	0	19,267,500	2.24 / 2.34	0	0	(2,269)	1,091,250		1,348,174	0	1,091,250	0	0	190,461		100% \ 100%
Currency Swap - 141882PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AB8 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2021	05/30/2028	0	1,167,611	2.695 / 2.961	0	0	(1,137)	66,130		94,296	0	66,130	0	0	14,785		100% \ 100%
Currency Swap - 141908PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2021	05/27/2031	0	33,664,952	3.205 / 2.6	0	0	125,293	1,220,456		1,657,758	0	1,220,456	0	0	516,236		100% \ 100%
Currency Swap - 142044PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2021	07/31/2028	0	4,999,971	3.115 / 2.61	0	0	10,591	215,647		280,264	0	215,647	0	0	64,145		100% \ 100%
Currency Swap - 142045PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AB1 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2021	07/31/2031	0	7,500,027	3.52 / 2.85	0	0	21,077	323,473		473,357	0	323,473	0	0	116,089		100% \ 100%
Currency Swap - 142053PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2021	07/31/2028	0	9,508,197	3.115 / 2.61	0	0	20,140	410,085		532,964	0	410,085	0	0	121,981		100% \ 100%
Currency Swap - 142054PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2021	07/31/2028	0	20,879,333	3.115 / 2.61	0	0	44,226	900,518		1,170,352	0	900,518	0	0	267,861		100% \ 100%
Currency Swap - 142063PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2021	06/20/2061	0	47,576,361	3.794 / 2.72	0	0	276,854	2,026,208		4,958,772	0	2,026,208	0	0	1,494,504		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 142064PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2021	06/20/2061	0	2,485,628	3.794 / 2.72	0	0	14,464	105,859		259,071	0	105,859	0	0	78,080		100% \ 100%
Currency Swap - 142140PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2021	11/24/2025	0	26,821,806	2.405 / 2.21	0	0	34,830	1,140,486		1,249,879	0	1,140,486	0	0	264,771		100% \ 100%
Currency Swap - 142184CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2021	12/22/2022	0	4,880,000	2.425 / 1.65	0	0	19,784	331,200		320,990	0	331,200	0	0	24,103		100% \ 100%
Currency Swap - 142185CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2021	12/22/2022	0	3,050,000	2.425 / 1.65	0	0	12,365	207,000		200,619	0	207,000	0	0	15,064		100% \ 100%
Currency Swap - 142186CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2021	12/22/2022	0	2,135,000	2.854 / 2.1	0	0	8,897	144,900		140,939	0	144,900	0	0	10,545		100% \ 100%
Currency Swap - 142187CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2021	12/22/2022	0	1,220,000	2.854 / 2.1	0	0	5,084	82,800		80,536	0	82,800	0	0	6,026		100% \ 100%
Currency Swap - 142236CM - Receive: Fixed USD Pay: Fixed EUR	BCC30YM39 - BLACKROCK CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2021	12/15/2022	0	18,306,000	1.648 / .88	0	0	76,272	1,248,000		1,203,228	0	1,248,000	0	0	89,540		100% \ 100%
Currency Swap - 142370PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	6,337,382	4.1875 / 2.75	0	0	47,878	392,100		401,735	0	392,100	0	0	97,444		100% \ 100%
Currency Swap - 142371PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	15,893,154	4.1875 / 2.75	0	0	120,069	983,325		1,007,487	0	983,325	0	0	244,375		100% \ 100%
Currency Swap - 142372PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	11,166,786	4.1875 / 2.75	0	0	84,363	690,900		707,877	0	690,900	0	0	171,702		100% \ 100%
Currency Swap - 142373PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	40,857,201	4.1875 / 2.75	0	0	308,667	2,527,875		2,589,989	0	2,527,875	0	0	628,225		100% \ 100%
Currency Swap - 142581PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	6,298,660	3.22 / 1.65	0	0	41,753	260,696		298,158	0	260,696	0	0	97,466		100% \ 100%
Currency Swap - 142583PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	11,017,761	3.22 / 1.65	0	0	73,036	456,016		521,544	0	456,016	0	0	170,490		100% \ 100%
Currency Swap - 142584PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	32,347,198	3.22 / 1.65	0	0	214,426	1,338,824		1,531,209	0	1,338,824	0	0	500,545		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 142633PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2021	09/23/2036	0	10,400,471	3.07 / 2.38	0	0	19,536	336,230		380,509	0	336,230	0	0	199,573		100% \ 100%
Currency Swap - 142634PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2021	09/23/2036	0	7,636,343	3.07 / 2.38	0	0	14,344	246,870		279,381	0	246,870	0	0	146,533		100% \ 100%
Currency Swap - 142635PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2021	09/23/2036	0	7,556,420	3.07 / 2.38	0	0	14,193	244,287		276,457	0	244,287	0	0	144,999		100% \ 100%
Currency Swap - 142750PR - Receive: Fixed USD Pay: Fixed GBP	G84025\A5 - South Staffordshire Water PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2021	09/02/2036	0	7,626,707	3.285 / 2.57	0	0	18,177	140,662		177,252	0	140,662	0	0	146,067		100% \ 100%
Currency Swap - 144320PR - Receive: Fixed USD Pay: Fixed EUR	750000372 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/16/2021	07/20/2028	0	27,247,226	2.19 / .76	0	0	172,559	994,964		863,672	0	994,964	0	0	348,769		100% \ 100%
Currency Swap - 144668PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	12,778,794	4.113 / 2.55	0	0	73,235	505,108		585,066	0	505,108	0	0	199,536		100% \ 100%
Currency Swap - 144683PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	7,545,987	4.113 / 2.55	0	0	43,246	298,270		345,487	0	298,270	0	0	117,828		100% \ 100%
Currency Swap - 144691PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	12,223,142	4.03 / 2.6	0	0	64,090	483,144		439,596	0	483,144	0	0	190,860		100% \ 100%
Currency Swap - 144692PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/04/2021	10/01/2031	0	7,217,901	4.03 / 2.6	0	0	37,846	285,302		259,586	0	285,302	0	0	112,705		100% \ 100%
Currency Swap - 145578PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	12/19/2022	0	4,285,343	3.542 / 3.45	0	0	2,185	682,883		714,987	0	682,883	0	0	21,078		100% \ 100%
Currency Swap - 146091PR - Receive: Fixed USD Pay: Fixed CAD	C41118AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	06/16/2023	0	186	7.38 / 7.8	0	0	0	(18)		(19)	0	(18)	0	0	1		100% \ 100%
Currency Swap - 146741PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	06/30/2027	0	4,470,928	4.69 / 3.54	0	0	17,120	(200,890)		(355,698)	0	(200,890)	0	0	52,426		100% \ 100%
Currency Swap - 146807PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	12/03/2025	0	431,608	5.19 / 3.93	0	0	2,038	70,708		76,797	0	70,708	0	0	4,275		100% \ 100%
Currency Swap - 146821PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	12/03/2025	0	4,777,276	5.19 / 3.93	0	0	22,556	782,630		850,033	0	782,630	0	0	47,321		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146875PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/02/2022	0	1,608,867	5.3275 / 4.7	0	0	4,611	168,234		169,302	0	168,234	0	0	6,595		100% \ 100%
Currency Swap - 146894PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/16/2023	0	1,630,367	3.49 / 3.77	0	0	(1,204)	186,573		191,573	0	186,573	0	0	9,849		100% \ 100%
Currency Swap - 146897PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/12/2023	0	2,815,437	3.3 / 1.33	0	0	18,300	(20,449)		5,710	0	(20,449)	0	0	15,941		100% \ 100%
Currency Swap - 146898PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/12/2023	0	1,009,455	3.3 / 1.33	0	0	6,561	(7,332)		2,047	0	(7,332)	0	0	5,715		100% \ 100%
Currency Swap - 146904PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/12/2023	0	1,394,009	3.3 / 1.33	0	0	9,061	(10,125)		2,827	0	(10,125)	0	0	7,893		100% \ 100%
Currency Swap - 146912PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	7,913,029	3.04 / 1.25	0	0	63,089	(385,290)		(312,854)	0	(385,290)	0	0	89,839		100% \ 100%
Currency Swap - 146918PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	12/23/2029	0	24,113,700	3.56 / 3.4	0	0	7,586	(1,405,755)		29,475	0	(1,405,755)	0	0	340,561		100% \ 100%
Currency Swap - 146919PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	12/23/2029	0	12,262,950	3.56 / 3.4	0	0	3,858	(714,893)		14,989	0	(714,893)	0	0	173,191		100% \ 100%
Currency Swap - 146925PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	1,153,172	4.11 / 2.6	0	0	4,645	(22,083)		45,411	0	(22,083)	0	0	14,609		100% \ 100%
Currency Swap - 146927PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	2,278,888	4.11 / 2.6	0	0	9,180	(43,640)		89,740	0	(43,640)	0	0	28,869		100% \ 100%
Currency Swap - 146956PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/18/2028	0	4,917,142	4.3155 / 2.77	0	0	23,526	(227,719)		(38,139)	0	(227,719)	0	0	61,702		100% \ 100%
Currency Swap - 146959PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/19/2027	0	13,213,776	3.24 / 1.35	0	0	83,247	(224,523)		4,702	0	(224,523)	0	0	155,663		100% \ 100%
Currency Swap - 146960PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	1,523,833	4.16 / 3.54	0	0	2,828	(130,711)		(99,931)	0	(130,711)	0	0	11,844		100% \ 100%
Currency Swap - 146964PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	1,691,552	4.16 / 3.54	0	0	3,139	(145,097)		(110,930)	0	(145,097)	0	0	13,148		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146996PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/16/2024	0	4,250,521	3.589 / 3.57	0	0	131	578,655		620,962	0	578,655	0	0	34,442		100% \ 100%
Currency Swap - 147001PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/16/2027	0	14,359,943	5.29 / 4.03	0	0	60,312	(1,434,945)		(924,384)	0	(1,434,945)	0	0	162,565		100% \ 100%
Currency Swap - 147021PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	1,580,273	5.3275 / 4.7	0	0	13,264	165,244		166,293	0	107,446	0	0	6,477		100% \ 100%
Currency Swap - 147039PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/27/2025	0	3,110,506	4.195 / 2.67	0	0	15,040	(104,316)		52,874	0	(104,316)	0	0	30,407		100% \ 100%
Currency Swap - 147049PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	2,062,669	5.58 / 3.1	0	0	17,051	150,180		245,958	0	150,180	0	0	25,555		100% \ 100%
Currency Swap - 147050PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	987,653	5.58 / 3.1	0	0	8,165	71,910		117,770	0	71,910	0	0	12,236		100% \ 100%
Currency Swap - 147056PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	1,795,733	5.58 / 3.1	0	0	14,845	130,745		214,128	0	130,745	0	0	22,248		100% \ 100%
Currency Swap - 147084PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/04/2026	0	2,974,569	3.51 / 1.78	0	0	15,946	(86,680)		(71,357)	0	(86,680)	0	0	30,398		100% \ 100%
Currency Swap - 147089PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	7,248,512	4.11 / 2.6	0	0	29,199	(138,807)		285,438	0	(138,807)	0	0	91,826		100% \ 100%
Currency Swap - 147099PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2022	0	23,782,238	3.67 / 3.44	0	0	38,022	2,587,441		2,728,599	0	2,587,441	0	0	104,264		100% \ 100%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	40,190,424	3.87 / 3.66	0	0	(9,289)	(2,222,461)		(1,530,315)	0	(361,209)	0	0	398,378		100% \ 100%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	5,733,675	3.87 / 3.66	0	0	(1,325)	(317,062)		(218,319)	0	(51,531)	0	0	56,834		100% \ 100%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	4,915,975	3.87 / 3.66	0	0	(1,136)	(271,845)		(187,184)	0	(44,182)	0	0	48,728		100% \ 100%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	12,930,000	4.089 / 3.17	0	0	94,240	(614,500)		(275,854)	0	125,000	0	0	163,800		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	5,458,003	4.089 / 3.17	0	0	39,781	(259,392)		(116,443)	0	52,765	0	0	69,143		100% \ 100%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	14,274,778	4.089 / 3.17	0	0	104,042	(678,411)		(304,544)	0	138,001	0	0	180,836		100% \ 100%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	9,236,621	4.089 / 3.17	0	0	67,321	(438,972)		(197,058)	0	89,294	0	0	117,012		100% \ 100%
Currency Swap - 147149PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/22/2026	0	11,017,771	3.48 / 3.1	0	0	15,658	855,687		1,015,674	0	855,687	0	0	116,547		100% \ 100%
Currency Swap - 147151PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/16/2023	0	4,108,773	4.86 / 4.96	0	0	(317)	470,192		512,699	0	470,192	0	0	24,821		100% \ 100%
Currency Swap - 147164PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/04/2028	0	744,986	6.56 / 3.7	0	0	6,967	1,308		40,257	0	1,308	0	0	9,685		100% \ 100%
Currency Swap - 147166PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/20/2028	0	10,426,940	6.68 / 3.7	0	0	102,314	196,124		749,601	0	196,124	0	0	135,153		100% \ 100%
Currency Swap - 147169PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/19/2028	0	2,269,476	6.89 / 3.9	0	0	21,939	49,010		170,880	0	49,010	0	0	29,411		100% \ 100%
Currency Swap - 147174PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/24/2023	0	5,178,821	3.91 / 3.7	0	0	1,004	(258,500)		(214,022)	0	(258,500)	0	0	34,880		100% \ 100%
Currency Swap - 147177PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	1,625,267	4.34 / 2.82	0	0	9,077	249,464		274,073	0	249,464	0	0	13,801		100% \ 100%
Currency Swap - 147182PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	3,945,788	4.34 / 2.82	0	0	22,037	605,644		665,389	0	605,644	0	0	33,507		100% \ 100%
Currency Swap - 147183PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/17/2023	0	1,834,814	6.09 / 5.75	0	0	4,133	132,647		153,841	0	132,647	0	0	10,101		100% \ 100%
Currency Swap - 147187PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/17/2023	0	143,083	6.09 / 5.75	0	0	322	10,344		11,997	0	10,344	0	0	788		100% \ 100%
Currency Swap - 147191PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/27/2027	0	1,794,543	4.049 / 1.86	0	0	13,094	(105,955)		(59,689)	0	(105,955)	0	0	20,374		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147195PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/27/2027	0	6,067,041	4.049 / 1.86	0	0	44,269	(358,214)		(201,797)	0	(358,214)	0	0	68,881		100% \ 100%
Currency Swap - 147197PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/20/2028	0	2,423,958	3.84 / 3.932	0	0	(743)	21,397		50,978	0	21,397	0	0	31,027		100% \ 100%
Currency Swap - 147201PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	1,355,470	3.38 / 2.36	0	0	4,273	(71,790)		(110,030)	0	(71,790)	0	0	14,139		100% \ 100%
Currency Swap - 147207PR - Receive: Fixed USD Pay: Fixed EUR	D36888AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/02/2026	0	2,152,598	4.48 / 2.57	0	0	21,192	(24,311)		(1,502)	0	(24,311)	0	0	23,264		100% \ 100%
Currency Swap - 147208PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/19/2028	0	2,460,544	4.11 / 2.78	0	0	10,966	55,490		207,689	0	55,490	0	0	30,882		100% \ 100%
Currency Swap - 147209PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/19/2028	0	8,310,028	4.11 / 2.78	0	0	37,036	187,406		701,431	0	187,406	0	0	104,299		100% \ 100%
Currency Swap - 147215PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/19/2028	0	5,980,739	4.11 / 2.78	0	0	26,655	134,876		504,821	0	134,876	0	0	75,064		100% \ 100%
Currency Swap - 147216PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/18/2027	0	2,291,565	3.612 / 4.73	0	0	(6,276)	61,797		3,727	0	61,797	0	0	27,391		100% \ 100%
Currency Swap - 147219PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/13/2026	0	5,619,143	3.92 / 3.85	0	0	(478)	(200,850)		(118,052)	0	(200,850)	0	0	60,921		100% \ 100%
Currency Swap - 147247PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	4,986,379	4.089 / 3.17	0	0	10,876	(236,978)		(106,381)	0	(236,978)	0	0	63,169		100% \ 100%
Currency Swap - 147248PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	2,946,497	4.089 / 3.17	0	0	6,427	(140,033)		(62,862)	0	(140,033)	0	0	37,327		100% \ 100%
Currency Swap - 147249PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	7,706,222	4.089 / 3.17	0	0	16,808	(366,239)		(164,408)	0	(366,239)	0	0	97,624		100% \ 100%
Currency Swap - 147262PR - Receive: Fixed USD Pay: Fixed EUR	G17508AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	2,439,801	6.207 / 3.36	0	0	23,305	68,398		200,096	0	68,398	0	0	26,117		100% \ 100%
Currency Swap - 147266PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/31/2025	0	1,410,318	6.365 / 6.39	0	0	(488)	12,020		30,912	0	12,020	0	0	13,348		100% \ 100%

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Currency Swap - 147323PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	13,229,131	3.645 / 3.4	0	0	5,518	19,992		(51,218)	0	19,992	0	0	165,257		100% \ 100%
Currency Swap - 147324PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	19,659,958	3.645 / 3.4	0	0	8,200	29,711		(76,115)	0	29,711	0	0	245,591		100% \ 100%
Currency Swap - 147325PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	734,952	3.645 / 3.4	0	0	307	1,111		(2,845)	0	1,111	0	0	9,181		100% \ 100%
Currency Swap - 147326PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	6,614,565	3.645 / 3.4	0	0	2,759	9,996		(25,609)	0	9,996	0	0	82,629		100% \ 100%
Currency Swap - 147328PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	5,971,483	3.645 / 3.4	0	0	2,491	9,024		(23,119)	0	9,024	0	0	74,595		100% \ 100%
Currency Swap - 147364CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAC8 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2041	0	1,790,250	3.2925 / 1.625	0	32,744	6,053	59,586		102,329	0	27,089	(247)	0	39,323		100% \ 100%
Currency Swap - 147366CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2051	0	5,255,250	3.73 / 2	0	35,158	18,436	115,598		336,880	0	80,448	(8)	0	142,228		100% \ 100%
Currency Swap - 147367CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2051	0	2,258,025	3.73 / 2	0	15,106	7,921	49,669		144,748	0	34,566	(3)	0	61,111		100% \ 100%
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	11/15/2042	0	1,821,551	3.19 / 3.64	0	0	(137)	11,753		(128,809)	0	11,753	0	0	41,611		100% \ 100%
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2021	11/15/2042	0	746,304	3.19 / 3.64	0	0	(397)	4,815		4,815	0	4,815	0	0	17,048		100% \ 100%
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	11/15/2042	0	2,155,426	3.19 / 3.64	0	0	(162)	13,907		(152,418)	0	13,907	0	0	49,238		100% \ 100%
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2021	11/15/2042	0	883,094	3.19 / 3.64	0	0	(469)	5,698		5,698	0	5,698	0	0	20,173		100% \ 100%
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	11/15/2042	0	13,151,024	3.19 / 3.64	0	0	(986)	84,852		(929,960)	0	84,852	0	0	300,420		100% \ 100%
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2021	11/15/2042	0	5,388,076	3.19 / 3.64	0	0	(2,864)	34,765		34,765	0	34,765	0	0	123,084		100% \ 100%

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Currency Swap - 147727PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2018	07/31/2026	0	7,040,000	6.207 / 3.36	0	0	196,173	197,361		577,373	0	519,576	0	0	75,359		100% \ 100%
Currency Swap - 147728PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	209,576	210,845		616,822	0	555,076	0	0	80,507		100% \ 100%
Currency Swap - 147729PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2018	07/31/2026	0	1,826,500	6.207 / 3.36	0	0	50,896	51,204		149,797	0	134,802	0	0	19,552		100% \ 100%
Currency Swap - 147730PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2018	07/31/2026	0	10,660,000	6.207 / 3.36	0	0	297,046	298,844		874,261	0	786,744	0	0	114,108		100% \ 100%
Currency Swap - 147731PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2018	07/31/2026	0	12,545,100	6.207 / 3.36	0	0	349,575	351,692		1,028,864	0	925,871	0	0	134,287		100% \ 100%
Currency Swap - 148024CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2021	03/14/2061	0	7,536,750	3.42 / 1.375	0	323,363	26,544	461,185		1,629,016	0	138,749	(926)	0	235,951		100% \ 100%
Currency Swap - 148025CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2021	03/14/2061	0	803,534	3.42 / 1.375	0	34,475	2,830	49,169		173,678	0	14,793	(99)	0	25,156		100% \ 100%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	7,314,509	3.48 / 3.1	0	0	48,615	568,076		674,288	0	62,262	0	0	77,373		100% \ 100%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	9,009,170	3.48 / 3.1	0	0	47,943	699,691		830,511	0	76,687	0	0	95,299		100% \ 100%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	1,427,007	3.48 / 3.1	0	0	7,594	110,827		131,549	0	12,147	0	0	15,095		100% \ 100%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	13,595,670	4.11 / 2.6	0	0	183,899	(260,354)		535,382	0	127,875	0	0	172,233		100% \ 100%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	2,271,275	4.11 / 2.6	0	0	37,041	(43,494)		89,440	0	21,363	0	0	28,773		100% \ 100%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	4,221,236	4.11 / 2.6	0	0	57,098	(80,836)		166,228	0	39,703	0	0	53,476		100% \ 100%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	1,149,320	4.11 / 2.6	0	0	18,743	(22,009)		45,259	0	10,810	0	0	14,560		100% \ 100%

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Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	7,224,298	4.11 / 2.6	0	0	117,816	(138,343)		284,485	0	67,949	0	0	91,519		100% \ 100%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	10,470,859	4.11 / 2.6	0	0	141,632	(200,514)		412,331	0	98,484	0	0	132,647		100% \ 100%
Currency Swap - 148056CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2021	03/14/2061	0	2,089,440	3.39 / 1.375	0	74,759	6,900	115,523		436,501	0	40,964	(200)	0	65,413		100% \ 100%
Currency Swap - 148057CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2021	03/14/2061	0	18,804,960	3.39 / 1.375	0	672,835	62,101	1,039,709		3,928,505	0	368,677	(1,803)	0	588,721		100% \ 100%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	796,985	4.657 / 4.38	0	0	310	(38,772)		(18,524)	0	(7,118)	0	0	10,427		100% \ 100%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,028,543	4.657 / 4.38	0	0	1,178	(147,333)		(70,390)	0	(27,047)	0	0	39,623		100% \ 100%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,187,940	4.657 / 4.38	0	0	1,241	(155,088)		(74,095)	0	(28,471)	0	0	41,708		100% \ 100%
Currency Swap - 148075PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Redde Northgate plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2021	11/23/2027	0	113,340,030	2.555 / 1.12	0	0	171,679	2,237,296		1,710,058	0	2,237,296	0	0	1,375,945		100% \ 100%
Currency Swap - 148091CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	03/14/2061	0	1,738,350	3.3495 / 1.375	0	56,508	5,530	87,855		339,288	0	31,495	(147)	0	54,422		100% \ 100%
Currency Swap - 148092CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	03/14/2061	0	15,645,150	3.3495 / 1.375	0	508,568	49,769	790,695		3,053,593	0	283,452	(1,325)	0	489,798		100% \ 100%
Currency Swap - 148299PR - Receive: Fixed USD Pay: Fixed EUR	116794\D9 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,516,447	2.6975 / 1.03	0	0	10,579	55,739		227,841	0	55,739	0	0	150,002		100% \ 100%
Currency Swap - 148301PR - Receive: Fixed USD Pay: Fixed CHF	116794\C1 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	157,090,405	2.6925 / .88	0	0	189,818	(1,577,542)		(529,048)	0	(1,577,542)	0	0	2,476,127		100% \ 100%
Currency Swap - 148398PR - Receive: Fixed USD Pay: Fixed EUR	116794\D9 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,950,786	2.6975 / 1.03	0	0	11,062	58,283		238,240	0	58,283	0	0	156,849		100% \ 100%
Currency Swap - 148399PR - Receive: Fixed USD Pay: Fixed EUR	116794\D9 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	27,266,000	2.6975 / 1.03	0	0	30,311	159,701		652,799	0	159,701	0	0	429,779		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148408PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	21,370,230	3.785 / 2.02	0	0	42,806	(122,850)		70,324	0	(122,850)	0	0	290,519		100% \ 100%
Currency Swap - 148409PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	11,193,930	3.785 / 2.02	0	0	22,422	(64,350)		36,836	0	(64,350)	0	0	152,176		100% \ 100%
Currency Swap - 148804CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2021	04/18/2051	0	19,169,200	3.252 / 2	0	(2,054,010)	15,333	(2,230,951)		(1,582,060)	0	(180,656)	3,715	0	518,795		100% \ 100%
Currency Swap - 148850CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2021	04/18/2051	0	5,665,500	3.3725 / 2	0	(591,558)	4,536	(613,218)		(271,820)	0	(22,637)	977	0	153,331		100% \ 100%
Currency Swap - 148880PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\H5 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/16/2031	0	7,645,361	2.925 / 1.32	0	0	5,113	(53,483)		15,265	0	(53,483)	0	0	120,640		100% \ 100%
Currency Swap - 148882PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\H5 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/16/2031	0	10,446,025	2.925 / 1.32	0	0	6,986	(73,075)		20,857	0	(73,075)	0	0	164,833		100% \ 100%
Currency Swap - 148883PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\H5 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/16/2031	0	7,916,393	2.925 / 1.32	0	0	5,294	(55,379)		15,806	0	(55,379)	0	0	124,917		100% \ 100%
Currency Swap - 148884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\H5 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/16/2031	0	10,231,458	2.925 / 1.32	0	0	6,842	(71,574)		20,428	0	(71,574)	0	0	161,447		100% \ 100%
Currency Swap - 148890CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2021	04/18/2051	0	5,637,500	3.3795 / 2	0	(583,162)	3,672	(635,891)		(302,550)	0	(53,510)	781	0	152,573		100% \ 100%
Currency Swap - 148919CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	04/18/2051	0	5,649,000	3.3065 / 2	0	(647,139)	3,280	(687,556)		(381,868)	0	(41,233)	816	0	152,884		100% \ 100%
Currency Swap - 149170CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	04/18/2051	0	3,398,700	3.355 / 2	0	(298,005)	1,407	(311,776)		(179,492)	0	(14,030)	259	0	91,982		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	0	1,683,906	4.61 / 4.21	0	0	10,806	164,114		152,040	0	115,401	0	0	13,370		100% \ 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(1,763,491)	(2,830,271)	104,453,468	90,339,766	XXX	347,418,613	0	398,501,047	13,954	0	142,321,546	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										340,139,783	(2,830,271)	193,045,967	491,364,928	XXX	1,070,305,359	84,251,293	398,501,047	13,954	0	211,742,531	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / .1236	0	0	256,318	1,723,004		1,723,004	(984,899)	0	0	0	228,041		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / .164	0	0	592,688	3,428,512		3,428,512	(2,376,012)	0	0	0	571,390		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / .1746	0	0	723,494	4,329,461		4,329,461	(2,873,231)	0	0	0	686,153		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / .1801	0	0	602,173	3,597,040		3,597,040	(2,393,624)	0	0	0	571,831		PD (Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2012	12/11/2042	0	25,000,000	2.595 / .2009	0	0	608,848	3,698,306		3,698,306	(2,405,764)	0	0	0	572,088		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / .1983	0	0	620,607	3,912,016		3,912,016	(2,427,690)	0	0	0	572,198		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / .2136	0	0	651,959	4,519,787		4,519,787	(2,489,625)	0	0	0	572,419		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / .2114	0	0	653,132	4,551,948		4,551,948	(2,492,822)	0	0	0	572,565		PD (Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	01/04/2043	0	25,000,000	2.852 / .1301	0	0	668,403	4,843,928		4,843,928	(2,523,406)	0	0	0	572,969		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / .1238	0	0	680,620	5,050,654		5,050,654	(2,544,057)	0	0	0	573,372		PD (Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	01/22/2043	0	25,000,000	2.86 / .1283	0	0	671,187	4,887,754		4,887,754	(2,528,074)	0	0	0	573,628		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / .1286	0	0	694,005	5,280,852		5,280,852	(2,567,781)	0	0	0	573,884		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / .1316	0	0	428,235	3,370,675		3,370,675	(1,561,655)	0	0	0	344,396		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / .1398	0	0	725,109	5,819,003		5,819,003	(2,623,242)	0	0	0	574,140		PD (Duration)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	02/07/2043	0	25,000,000	3.0475 / .1444	0	0	720,055	5,726,814		5,726,814	(2,614,750)	0	0	0	574,213		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 1011210M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / .156	0	0	720,755	5,747,353		5,747,353	(2,617,143)	0	0	0	574,506		PD (Duration)
Interest Rate Swap - 1012740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / .19	0	0	845,796	6,535,074		6,535,074	(3,106,046)	0	0	0	690,459		PD (Duration)
Interest Rate Swap - 1012980M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / .2009	0	0	727,427	5,848,592		5,848,592	(2,629,998)	0	0	0	575,529		PD (Duration)
Interest Rate Swap - 1013920M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / .2143	0	0	427,920	3,392,334		3,392,334	(1,566,596)	0	0	0	345,536		PD (Duration)
Interest Rate Swap - 1014030M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / .2198	0	0	713,414	5,707,466		5,707,466	(2,616,366)	0	0	0	576,076		PD (Duration)
Interest Rate Swap - 1016050M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / .1223	0	0	833,322	6,103,139		6,103,139	(3,146,091)	0	0	0	715,237		PD (Duration)
Interest Rate Swap - 1016750M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / .1239	0	0	810,871	5,812,908		5,812,908	(3,085,061)	0	0	0	706,410		PD (Duration)
Interest Rate Swap - 1016860M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / .1286	0	0	831,076	6,047,463		6,047,463	(3,149,375)	0	0	0	718,133		PD (Duration)
Interest Rate Swap - 1017440M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / .1323	0	0	1,828,094	13,073,388		13,073,388	(6,962,735)	0	0	0	1,595,997		PD (Duration)
Interest Rate Swap - 1017500M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / .1409	0	0	1,069,084	7,462,570		7,462,570	(4,101,816)	0	0	0	947,033		PD (Duration)
Interest Rate Swap - 1017610M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / .1444	0	0	804,157	5,850,776		5,850,776	(3,041,263)	0	0	0	693,169		PD (Duration)
Interest Rate Swap - 1017840M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / .1428	0	0	1,880,092	14,200,839		14,200,839	(7,013,152)	0	0	0	1,578,215		PD (Duration)
Interest Rate Swap - 1018020M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / .156	0	0	1,128,543	8,544,921		8,544,921	(4,212,276)	0	0	0	947,630		PD (Duration)
Interest Rate Swap - 1018160M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / .156	0	0	577,304	4,652,054		4,652,054	(2,103,642)	0	0	0	462,317		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / .1596	0	0	1,602,121	13,034,083		13,034,083	(5,810,344)	0	0	0	1,271,850		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	20,000,000	2.089 / .164	0	0	384,951	381,707		381,707	(514,811)	0	0	0	118,117		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / .1696	0	0	1,112,550	9,241,462		9,241,462	(3,998,813)	0	0	0	867,334		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / .1754	0	0	2,069,141	17,853,415		17,853,415	(7,319,421)	0	0	0	1,561,789		PD (Duration)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / .1801	0	0	1,975,845	16,794,360		16,794,360	(7,042,242)	0	0	0	1,513,770		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / .1801	0	0	2,203,832	19,182,894		19,182,894	(7,758,415)	0	0	0	1,648,122		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / .2009	0	0	1,680,050	14,491,836		14,491,836	(5,938,547)	0	0	0	1,266,581		PD (Duration)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	8,844,000	4.08 / 1.2846	0	0	241,443	322,085		322,085	(341,956)	0	0	0	59,830		SD (Asset Cashflow)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,896,000	4.08 / 1.2846	0	0	160,962	214,723		214,723	(227,971)	0	0	0	39,887		SD (Asset Cashflow)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,740,000	4.08 / 1.2846	0	0	156,703	209,042		209,042	(221,939)	0	0	0	38,831		SD (Asset Cashflow)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	4,520,000	4.08 / 1.2846	0	0	123,397	164,612		164,612	(174,767)	0	0	0	30,578		SD (Asset Cashflow)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2014	05/28/2043	0	36,000,000	3.107 / .1756	0	0	1,059,199	8,732,817		8,732,817	(3,823,467)	0	0	0	832,850		PD (Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / .1756	0	0	1,265,155	10,430,865		10,430,865	(4,566,919)	0	0	0	994,793		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / .1756	0	0	882,666	7,277,348		7,277,348	(3,186,223)	0	0	0	694,041		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / .2198	0	0	18,558,345	170,251,483		170,251,483	(67,186,283)	0	0	0	14,402,780		SD (Asset Cashflow)
Interest Rate Swap - 110710CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2022	0	300,000,000	.1309 / 1.748	0	0	(4,701,866)	(2,924,086)		(2,924,086)	5,244,253	0	0	0	1,301,364		PD (Duration)
Interest Rate Swap - 110763CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	0	20,000,000	2.5493 / .1301	0	0	473,897	3,113,439		3,113,439	(2,008,687)	0	0	0	487,395		LD (Liability Cashflow)
Interest Rate Swap - 110922CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/19/2022	0	25,900,000	.1236 / 1.68	0	0	(389,970)	(250,134)		(250,134)	440,337	0	0	0	115,906		SD (Asset Cashflow)
Interest Rate Swap - 111008CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	10/29/2022	0	45,000,000	.1286 / 1.6875	0	0	(682,771)	(450,695)		(450,695)	776,183	0	0	0	204,732		PD (Duration)
Interest Rate Swap - 111492CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	12/18/2022	0	650,000,000	.2136 / 1.9325	0	0	(11,463,230)	(8,817,120)		(8,817,120)	13,310,342	0	0	0	3,192,707		PD (Duration)
Interest Rate Swap - 111517CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	2.5554 / .1301	(1,373,955)	0	2,138,026	12,606,005		12,606,005	(8,621,690)	0	53,864	0	2,050,113		LD (Liability Cashflow)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / .1309	(3,345,905)	0	7,800,288	46,962,343		46,962,343	(31,215,011)	0	130,356	0	7,402,707		LD (Liability Cashflow)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2042	0	50,000,000	2.431 / .1709	(1,934,088)	0	1,132,978	5,852,097		5,852,097	(4,695,200)	0	75,041	0	1,129,695		LD (Liability Cashflow)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / .1444	(761,886)	0	1,690,291	6,153,465		6,153,465	(5,593,059)	0	45,888	0	1,235,348		LD (Liability Cashflow)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / .1756	(487,761)	0	896,755	3,173,369		3,173,369	(2,968,626)	0	29,520	0	653,033		LD (Liability Cashflow)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / .1801	(3,338,612)	0	2,079,020	6,285,238		6,285,238	(7,308,338)	0	205,302	0	1,614,992		LD (Liability Cashflow)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / .1709	(1,539,272)	0	1,625,592	5,378,965		5,378,965	(5,510,165)	0	94,816	0	1,210,463		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / .1596	(804,042)	0	1,677,711	5,881,910		5,881,910	(5,532,141)	0	49,527	0	1,208,901		LD (Liability Cashflow)
Interest Rate Swap - 111525CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / .1596	(518,359)	0	1,698,710	6,077,549		6,077,549	(5,537,952)	0	29,258	0	1,208,745		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / .2028	1,752,512	0	370,608	1,728,048		1,728,048	(737,894)	0	(124,830)	0	138,807		LD (Liability Cashflow)
Interest Rate Swap - 111527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	04/09/2023	0	100,000,000	1.852 / .1211	(789,141)	0	1,681,796	1,515,477		1,515,477	(2,329,705)	0	108,585	0	564,401		LD (Liability Cashflow)
Interest Rate Swap - 111528CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/31/2022	0	125,000,000	1.91 / .2238	(229,163)	0	2,155,238	1,710,247		1,710,247	(2,577,523)	0	32,717	0	625,000		LD (Liability Cashflow)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2032	0	60,000,000	2.3915 / .1301	(842,548)	0	1,327,011	4,727,233		4,727,233	(4,458,659)	0	51,617	0	983,862		LD (Liability Cashflow)
Interest Rate Swap - 1117560M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2016	01/14/2046	0	4,000,000	1268 / 2.485	0	0	(92,383)	(577,046)		(577,046)	397,835	0	0	0	98,056		LD (Liability Cashflow)
Interest Rate Swap - 1119750M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/02/2026	0	325,000,000	1323 / 1.8363	0	0	(5,421,253)	(6,915,809)		(6,915,809)	15,978,002	0	0	0	3,285,841		SD (Asset Cashflow)
Interest Rate Swap - 112043CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	15,000,000	1.91 / .1409	0	0	261,566	23,517		23,517	(255,398)	0	0	0	22,674		LD (Liability Cashflow)
Interest Rate Swap - 112574CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	0	310,000,000	3.52 / .1236	72,983,050	0	10,386,453	63,540,149		63,540,149	(24,573,641)	0	(3,874,014)	0	5,319,814		LD (Liability Cashflow)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	0	140,000,000	3.2288 / .1398	27,201,488	0	4,284,613	25,383,199		25,383,199	(11,251,451)	0	(1,367,117)	0	2,484,435		LD (Liability Cashflow)
Interest Rate Swap - 112589CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2022	0	300,000,000	1.748 / .1309	7,292,686	0	4,701,866	2,924,086		2,924,086	(4,088,361)	0	(1,155,892)	0	1,301,364		LD (Liability Cashflow)
Interest Rate Swap - 112592CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / .1236	13,799,082	0	1,878,188	8,533,691		8,533,691	(2,656,347)	0	(1,104,828)	0	511,060		LD (Liability Cashflow)
Interest Rate Swap - 112593CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / .1211	21,265,717	0	3,086,097	13,700,569		13,700,569	(4,953,570)	0	(1,665,423)	0	976,023		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 112594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/24/2040	0	58,000,000	4.4275 / .2114	26,185,668	0	2,466,755	24,587,852		24,587,852	(6,105,594)	0	(943,431)	0	1,238,242		LD (Liability Cashflow)
Interest Rate Swap - 112595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	350,000,000	4.267 / .2156	149,888,499	0	14,355,720	143,705,830		143,705,830	(37,141,333)	0	(5,192,847)	0	7,620,515		LD (Liability Cashflow)
Interest Rate Swap - 112596CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / .1983	55,211,323	0	11,429,491	74,346,748		74,346,748	(42,225,088)	0	(1,746,456)	0	10,237,945		LD (Liability Cashflow)
Interest Rate Swap - 112968CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2026	0	165,000,000	.1223 / 1.6449	0	0	(2,426,972)	(2,251,986)		(2,251,986)	7,992,997	0	0	0	1,710,436		SD (Asset Cashflow)
Interest Rate Swap - 113451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	0	18,000,000	2.204 / .1754	0	0	367,087	1,593,852		1,593,852	(1,696,099)	0	0	0	444,719		SD (Asset Cashflow)
Interest Rate Swap - 114040CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	.124 / 1.7755	0	0	(1,598,892)	(62,993)		(62,993)	8,576,003	0	0	0	2,475,960		PD (Duration)
Interest Rate Swap - 114042CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2023	0	300,000,000	.124 / 1.1295	0	0	(2,858,677)	(1,663,584)		(1,663,584)	5,246,418	0	0	0	1,850,240		PD (Duration)
Interest Rate Swap - 114044CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	.124 / 1.6763	0	0	(1,199,714)	271,155		271,155	5,700,188	0	0	0	1,524,284		SD (Asset Cashflow)
Interest Rate Swap - 114045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	1.6738 / .124	0	0	1,197,714	(297,521)		(297,521)	(5,697,193)	0	0	0	1,524,284		SD (Asset Cashflow)
Interest Rate Swap - 114223CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	02/24/2040	0	150,000,000	4.583 / .1696	81,490,684	0	6,629,701	67,000,523		67,000,523	(15,890,818)	0	(2,686,582)	0	3,195,022		PD (Duration)
Interest Rate Swap - 114226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	03/12/2040	0	75,000,000	4.531 / .2009	40,051,523	0	3,278,032	32,962,556		32,962,556	(7,929,606)	0	(1,306,773)	0	1,599,757		PD (Duration)
Interest Rate Swap - 114282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	07/05/2036	0	120,000,000	1331 / 1.761	(701,489)	0	(1,897,974)	(934,518)		(934,518)	8,666,593	0	36,115	0	2,285,791		LD (Liability Cashflow)
Interest Rate Swap - 114406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/15/2041	0	130,000,000	156 / 1.739	0	0	(2,042,326)	554,735		554,735	10,450,882	0	0	0	2,897,692		PD (Duration)
Interest Rate Swap - 114498CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	156 / 1.7545	0	0	(2,062,476)	206,033		206,033	10,486,424	0	0	0	2,897,692		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 114535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	11/15/2041	0	156,700,000	.156 / 1.7135	0	0	(2,421,830)	1,360,164		1,360,164	12,526,850	0	0	0	3,492,834		PD (Duration)
Interest Rate Swap - 114541CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,600,000	.156 / 1.7036	0	0	(2,404,781)	1,627,587		1,627,587	12,491,510	0	0	0	3,490,605		PD (Duration)
Interest Rate Swap - 114542CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,700,000	.156 / 1.7046	0	0	(2,407,883)	1,601,509		1,601,509	12,502,251	0	0	0	3,492,834		PD (Duration)
Interest Rate Swap - 114692CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	.156 / 1.878	0	0	(1,881,022)	(2,163,224)		(2,163,224)	9,155,429	0	0	0	2,467,267		PD (Duration)
Interest Rate Swap - 114708CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	03/12/2040	0	75,000,000	4.531 / .2009	39,443,644	0	3,278,032	32,962,556		32,962,556	(7,762,872)	0	(1,473,508)	0	1,599,757		PD (Duration)
Interest Rate Swap - 114709CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	02/26/2040	0	150,000,000	4.461 / .1803	76,749,772	0	6,438,946	64,151,975		64,151,975	(15,393,804)	0	(2,879,414)	0	3,195,495		PD (Duration)
Interest Rate Swap - 115022CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	1.9219 / .1223	0	0	1,573,112	2,943,884		2,943,884	(7,898,088)	0	0	0	2,240,788		LD (Liability Cashflow)
Interest Rate Swap - 115040PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	.1223 / 1.9219	0	0	(1,573,112)	(2,943,884)		(2,943,884)	7,898,088	0	0	0	2,240,788		PD (Duration)
Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	0	9,000,000	2.11 / .1316	0	0	174,704	633,686		633,686	(834,004)	0	0	0	224,261		SD (Asset Cashflow)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	33,000,000	.1756 / 2.4413	0	0	(751,235)	(3,270,653)		(3,270,653)	2,749,970	0	0	0	637,092		SD (Asset Cashflow)
Interest Rate Swap - 115555CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	30,000,000	.1756 / 2.4413	0	0	(682,941)	(2,973,321)		(2,973,321)	2,499,972	0	0	0	579,175		SD (Asset Cashflow)
Interest Rate Swap - 115619CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	145,000,000	.1733 / 2.246	0	0	(3,018,418)	(6,107,353)		(6,107,353)	8,441,938	0	0	0	1,608,462		SD (Asset Cashflow)
Interest Rate Swap - 115624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2.243 / .1733	0	0	4,573,069	9,234,686		9,234,686	(12,801,283)	0	0	0	2,440,425		SD (Asset Cashflow)
Interest Rate Swap - 115625CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	.1733 / 2.246	0	0	(4,579,669)	(9,266,329)		(9,266,329)	12,808,458	0	0	0	2,440,425		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 115810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/15/2041	0	125,000,000	2028 / 2.704	0	0	(3,179,788)	(20,404,011)		(20,404,011)	12,205,888	0	0	0	2,792,078		LD (Liability Cashflow)
Interest Rate Swap - 116147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2017	01/09/2023	0	350,000,000	1211 / 2.048	0	0	(6,572,286)	(5,382,134)		(5,382,134)	7,680,559	0	0	0	1,771,043		LD (Liability Cashflow)
Interest Rate Swap - 116181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	0	165,000,000	2.4754 / .1236	0	0	3,804,684	17,179,836		17,179,836	(13,868,126)	0	0	0	3,198,073		SD (Asset Cashflow)
Interest Rate Swap - 116182CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2027	0	115,000,000	1236 / 2.2595	0	0	(2,403,407)	(4,981,770)		(4,981,770)	6,773,653	0	0	0	1,289,191		SD (Asset Cashflow)
Interest Rate Swap - 116187CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2024	0	180,000,000	2.083 / .1236	0	0	3,444,244	4,133,097		4,133,097	(5,863,182)	0	0	0	1,281,317		SD (Asset Cashflow)
Interest Rate Swap - 116554CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2017	02/10/2023	0	100,000,000	1456 / 2.0213	0	0	(1,854,829)	(1,580,134)		(1,580,134)	2,246,445	0	0	0	526,834		SD (Asset Cashflow)
Interest Rate Swap - 116689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	.164 / 2.476	0	0	(554,821)	(1,478,071)		(1,478,071)	1,578,532	0	0	0	297,473		PD (Duration)
Interest Rate Swap - 116691CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	164 / 2.6855	0	0	(756,376)	(3,999,322)		(3,999,322)	2,624,049	0	0	0	583,752		PD (Duration)
Interest Rate Swap - 116699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	140,000,000	2.474 / .164	0	0	3,233,655	8,605,456		8,605,456	(9,204,934)	0	0	0	1,735,261		LD (Liability Cashflow)
Interest Rate Swap - 116700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2.6805 / .164	0	0	754,876	3,978,797		3,978,797	(2,621,757)	0	0	0	583,752		LD (Liability Cashflow)
Interest Rate Swap - 117074CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2017	03/21/2022	0	70,000,000	2126 / 2.1015	0	0	(1,350,378)	(294,122)		(294,122)	1,336,329	0	0	0	165,324		SD (Asset Cashflow)
Interest Rate Swap - 117402CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/19/2047	0	50,000,000	1236 / 2.527	0	0	(1,176,338)	(8,002,406)		(8,002,406)	5,076,505	0	0	0	1,257,504		PD (Duration)
Interest Rate Swap - 117432CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2017	04/20/2047	0	175,000,000	1315 / 2.467	0	0	(4,009,102)	(25,795,780)		(25,795,780)	17,555,123	0	0	0	4,401,499		PD (Duration)
Interest Rate Swap - 117444CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2017	04/21/2047	0	100,000,000	1295 / 2.4815	0	0	(2,306,777)	(15,047,200)		(15,047,200)	10,061,397	0	0	0	2,515,276		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 117465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/15/2037	0	125,000,000	156 / 2.491	0	0	(2,903,775)	(13,471,349)		(13,471,349)	10,609,494	0	0	0	2,450,578		PD (Duration)
Interest Rate Swap - 117643CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2047	0	125,000,000	145 / 2.577	0	0	(3,011,015)	(21,363,212)		(21,363,212)	12,824,355	0	0	0	3,146,432		PD (Duration)
Interest Rate Swap - 117742CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2017	05/12/2037	0	170,000,000	1544 / 2.589	0	0	(4,111,956)	(20,623,143)		(20,623,143)	14,683,087	0	0	0	3,331,912		PD (Duration)
Interest Rate Swap - 117764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2017	05/15/2037	0	190,000,000	156 / 2.5915	0	0	(4,604,688)	(23,123,977)		(23,123,977)	16,420,287	0	0	0	3,724,879		PD (Duration)
Interest Rate Swap - 117814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/17/2038	0	150,000,000	1579 / 2.5375	0	0	(3,554,775)	(17,821,182)		(17,821,182)	13,120,710	0	0	0	3,035,326		PD (Duration)
Interest Rate Swap - 118211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	2109 / 1.934	0	0	(3,188,067)	(3,830,535)		(3,830,535)	6,475,947	0	0	0	1,411,502		LD (Liability Cashflow)
Interest Rate Swap - 118212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	1.934 / .2109	0	0	3,188,067	3,830,535		3,830,535	(6,475,947)	0	0	0	1,411,502		SD (Asset Cashflow)
Interest Rate Swap - 118259CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	02/23/2028	0	116,000,000	164 / 2.476	0	0	(2,681,634)	(7,144,011)		(7,144,011)	7,629,572	0	0	0	1,437,787		PD (Duration)
Interest Rate Swap - 118382CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2198 / 2.4711	0	0	(4,005,179)	(26,157,654)		(26,157,654)	17,605,604	0	0	0	4,418,068		PD (Duration)
Interest Rate Swap - 118383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2.4689 / .2198	0	0	4,001,329	26,075,715		26,075,715	(17,597,704)	0	0	0	4,418,068		PD (Duration)
Interest Rate Swap - 118390CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2198 / 2.039	0	0	(1,578,088)	(2,037,054)		(2,037,054)	3,172,645	0	0	0	671,261		LD (Liability Cashflow)
Interest Rate Swap - 118391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2.036 / .2198	0	0	1,575,538	2,030,764		2,030,764	(3,170,048)	0	0	0	671,261		SD (Asset Cashflow)
Interest Rate Swap - 118785CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/19/2043	0	100,000,000	1236 / 2.578	0	0	(2,403,676)	(14,938,383)		(14,938,383)	9,804,573	0	0	0	2,321,157		LD (Liability Cashflow)
Interest Rate Swap - 118821CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	1.903 / .1295	0	0	5,616,900	2,820,251		2,820,251	(5,806,596)	0	0	0	1,212,180		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 118822CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	1295 / 1.904	0	0	(5,620,150)	(2,822,055)		(2,822,055)	5,809,845	0	0	0	1,212,180		PD (Duration)
Interest Rate Swap - 118823CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2.555 / .1295	0	0	2,380,277	16,755,781		16,755,781	(10,235,401)	0	0	0	2,527,669		PD (Duration)
Interest Rate Swap - 118824CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	1295 / 2.556	0	0	(2,381,277)	(16,777,101)		(16,777,101)	10,237,455	0	0	0	2,527,669		PD (Duration)
Interest Rate Swap - 119326CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2032	0	150,000,000	16 / 2.41	0	0	(3,364,449)	(11,959,844)		(11,959,844)	11,128,242	0	0	0	2,445,474		LD (Liability Cashflow)
Interest Rate Swap - 119327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	16 / 2.4915	0	0	(5,694,942)	(26,683,067)		(26,683,067)	20,910,985	0	0	0	4,843,279		SD (Asset Cashflow)
Interest Rate Swap - 119329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2.49 / .16	0	0	5,691,267	26,631,362		26,631,362	(20,905,282)	0	0	0	4,843,279		LD (Liability Cashflow)
Interest Rate Swap - 119438CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2.323 / .19	0	0	2,702,901	10,668,029		10,668,029	(10,356,510)	0	0	0	2,475,519		SD (Asset Cashflow)
Interest Rate Swap - 119439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	19 / 2.325	0	0	(2,705,401)	(10,703,313)		(10,703,313)	10,360,396	0	0	0	2,475,519		SD (Asset Cashflow)
Interest Rate Swap - 119548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/19/2031	0	75,000,000	2136 / 2.3325	0	0	(1,619,990)	(5,156,785)		(5,156,785)	5,392,164	0	0	0	1,168,998		LD (Liability Cashflow)
Interest Rate Swap - 119855CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2017	10/06/2024	0	210,000,000	2.1547 / .1266	0	0	4,152,129	5,906,132		5,906,132	(8,701,448)	0	0	0	1,746,327		SD (Asset Cashflow)
Interest Rate Swap - 119888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.359 / .1218	0	0	2,188,081	5,802,801		5,802,801	(6,629,334)	0	0	0	1,302,396		PD (Duration)
Interest Rate Swap - 119889CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	1218 / 2.36	0	0	(2,189,081)	(5,809,328)		(5,809,328)	6,630,491	0	0	0	1,302,396		LD (Liability Cashflow)
Interest Rate Swap - 119898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2017	10/16/2024	0	100,000,000	1223 / 2.171	0	0	(2,000,624)	(2,868,656)		(2,868,656)	4,182,514	0	0	0	835,615		SD (Asset Cashflow)
Interest Rate Swap - 120104CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2017	10/26/2027	0	45,000,000	1249 / 2.4175	0	0	(1,012,094)	(2,528,639)		(2,528,639)	2,877,899	0	0	0	542,800		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 120117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2.705 / .1286	0	0	633,156	4,693,166		4,693,166	(2,588,760)	0	0	0	610,208		PD (Duration)
Interest Rate Swap - 120118CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	.1286 / 2.71	0	0	(634,406)	(4,718,346)		(4,718,346)	2,591,219	0	0	0	610,208		LD (Liability Cashflow)
Interest Rate Swap - 120180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/03/2027	0	100,190,000	2.346 / .1409	0	0	2,183,914	5,230,632		5,230,632	(6,335,368)	0	0	0	1,210,745		SD (Asset Cashflow)
Interest Rate Swap - 120233CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2017	11/09/2024	0	170,000,000	.1428 / 2.191	0	0	(3,444,536)	(5,020,718)		(5,020,718)	7,272,944	0	0	0	1,436,859		SD (Asset Cashflow)
Interest Rate Swap - 120514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	2.629 / .1801	0	0	1,232,597	7,766,698		7,766,698	(4,898,715)	0	0	0	1,143,662		PD (Duration)
Interest Rate Swap - 120515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	.1801 / 2.63	0	0	(1,233,097)	(7,775,735)		(7,775,735)	4,899,624	0	0	0	1,143,662		LD (Liability Cashflow)
Interest Rate Swap - 120523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	2.465 / .1801	0	0	2,301,194	6,577,079		6,577,079	(6,789,822)	0	0	0	1,316,000		PD (Duration)
Interest Rate Swap - 120528CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	.1801 / 2.466	0	0	(2,302,194)	(6,583,735)		(6,583,735)	6,790,985	0	0	0	1,316,000		LD (Liability Cashflow)
Interest Rate Swap - 121103CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	236,500,000	2.0634 / .1028	(1,031,352)	0	4,637,314	674,623		674,623	(4,814,118)	0	263,709	0	454,685		PD (Duration)
Interest Rate Swap - 121104CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	313,500,000	2.0634 / .1028	(1,367,141)	0	6,147,137	894,268		894,268	(6,381,505)	0	349,568	0	602,723		PD (Duration)
Interest Rate Swap - 121187CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	12/22/2024	0	50,000,000	.2143 / 2.38	0	0	(1,103,901)	(1,782,817)		(1,782,817)	2,295,052	0	0	0	431,263		SD (Asset Cashflow)
Interest Rate Swap - 121487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2018	01/17/2028	0	50,000,000	2.586 / .1223	0	0	1,205,996	3,370,728		3,370,728	(3,334,042)	0	0	0	614,700		PD (Duration)
Interest Rate Swap - 121716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2035	0	50,000,000	.1286 / 2.784	0	0	(1,305,812)	(6,641,007)		(6,641,007)	4,249,955	0	0	0	904,179		LD (Liability Cashflow)
Interest Rate Swap - 121938CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/07/2048	0	100,000,000	2.915 / .1444	0	0	2,747,721	24,890,213		24,890,213	(11,032,584)	0	0	0	2,554,513		SD (Asset Cashflow)

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Interest Rate Swap - 122566CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2046	0	130,000,000	.2198 / 2.996	0	0	(3,657,750)	(32,465,067)		(32,465,067)	14,278,424	0	0	0	3,200,169		LD (Liability Cashflow)
Interest Rate Swap - 122778CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	04/16/2043	0	40,000,000	2.9686 / .1223	0	0	1,119,290	8,786,364		8,786,364	(4,191,896)	0	0	0	922,887		SD (Asset Cashflow)
Interest Rate Swap - 123140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	.1579 / 3.122	0	0	(1,477,175)	(5,144,647)		(5,144,647)	3,692,534	0	0	0	631,419		LD (Liability Cashflow)
Interest Rate Swap - 123141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	3.118 / .1579	0	0	1,475,175	5,132,340		5,132,340	(3,690,252)	0	0	0	631,419		PD (Duration)
Interest Rate Swap - 123328CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	2.9775 / .1801	0	0	703,042	2,363,327		2,363,327	(1,809,385)	0	0	0	316,971		PD (Duration)
Interest Rate Swap - 123333CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	.1801 / 2.9825	0	0	(704,292)	(2,371,077)		(2,371,077)	1,810,814	0	0	0	316,971		LD (Liability Cashflow)
Interest Rate Swap - 123814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2018	07/16/2024	0	80,000,000	.1223 / 2.914	0	0	(2,194,900)	(3,696,827)		(3,696,827)	3,739,677	0	0	0	637,873		SD (Asset Cashflow)
Interest Rate Swap - 123960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	07/23/2030	0	150,000,000	3.004 / .1239	0	0	4,250,593	17,861,183		17,861,183	(11,717,751)	0	0	0	2,194,545		LD (Liability Cashflow)
Interest Rate Swap - 124344CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	08/31/2038	0	40,000,000	3.045 / .1754	0	0	1,155,541	7,850,675		7,850,675	(3,851,760)	0	0	0	816,497		SD (Asset Cashflow)
Interest Rate Swap - 124455CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	09/14/2022	0	50,000,000	.1983 / 2.9998	0	0	(1,419,613)	(900,282)		(900,282)	1,486,062	0	0	0	209,807		PD (Duration)
Interest Rate Swap - 124603CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	.2114 / 3.166	0	0	(1,047,034)	(3,850,947)		(3,850,947)	2,642,781	0	0	0	454,029		LD (Liability Cashflow)
Interest Rate Swap - 124604CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	3.16 / .2114	0	0	1,044,934	3,837,338		3,837,338	(2,640,356)	0	0	0	454,029		PD (Duration)
Interest Rate Swap - 124812CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	3.2655 / .1211	0	0	928,589	3,512,282		3,512,282	(2,302,606)	0	0	0	390,409		PD (Duration)
Interest Rate Swap - 124814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	.1211 / 3.2695	0	0	(929,789)	(3,520,105)		(3,520,105)	2,303,994	0	0	0	390,409		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2028	0	96,000,000	3.219 / .1239	0	0	2,928,149	11,000,002		11,000,002	(7,327,260)	0	0	0	1,253,269		SD (Asset Cashflow)
Interest Rate Swap - 125320CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	3.215 / .1444	0	0	913,700	2,190,130		2,190,130	(1,861,313)	0	0	0	294,301		PD (Duration)
Interest Rate Swap - 125321CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	.1444 / 3.216	0	0	(914,000)	(2,191,263)		(2,191,263)	1,861,629	0	0	0	294,301		LD (Liability Cashflow)
Interest Rate Swap - 125437PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	07/01/2023	0	44,400,000	.1309 / 2.1063	0	0	(854,939)	(897,336)		(897,336)	1,204,069	0	0	0	272,137		SD (Asset Cashflow)
Interest Rate Swap - 125447PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	04/01/2025	0	30,400,000	.1309 / 2.1875	0	0	(610,064)	(953,043)		(953,043)	1,412,188	0	0	0	274,135		SD (Asset Cashflow)
Interest Rate Swap - 125451PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2023	0	17,000,000	.1754 / 2.94	0	0	(471,817)	(530,558)		(530,558)	587,202	0	0	0	101,170		PD (Duration)
Interest Rate Swap - 125452PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2022	0	25,000,000	.1754 / 2.905	0	0	(685,099)	(271,141)		(271,141)	685,921	0	0	0	80,687		PD (Duration)
Interest Rate Swap - 125457PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2022	0	36,000,000	.1754 / 2.9088	0	0	(987,892)	(391,001)		(391,001)	989,076	0	0	0	116,190		PD (Duration)
Interest Rate Swap - 125458PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2025	0	19,000,000	.1754 / 2.9775	0	0	(534,450)	(1,115,956)		(1,115,956)	1,064,705	0	0	0	175,600		PD (Duration)
Interest Rate Swap - 126192PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2022	0	67,000,000	.1301 / 2.631	0	0	(1,657,940)	(13,958)		(13,958)	1,646,124	0	0	0	30,084		PD (Duration)
Interest Rate Swap - 126195PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2023	0	10,000,000	.1301 / 2.624	0	0	(246,748)	(209,677)		(209,677)	278,321	0	0	0	50,201		PD (Duration)
Interest Rate Swap - 126467PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2022	0	22,000,000	.1283 / 2.674	0	0	(549,724)	(35,772)		(35,772)	543,652	0	0	0	26,751		PD (Duration)
Interest Rate Swap - 126468PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2023	0	61,000,000	.1283 / 2.657	0	0	(1,513,866)	(1,351,920)		(1,351,920)	1,731,099	0	0	0	313,889		PD (Duration)
Interest Rate Swap - 126572CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2019	01/30/2022	0	3,500,000	.1286 / 2.686	0	0	(87,977)	(7,196)		(7,196)	86,824	0	0	0	4,970		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 126622PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2023	0	17,000,000	145 / 2.563	0	0	(407,118)	(367,611)		(367,611)	472,178	0	0	0	88,909		PD (Duration)
Interest Rate Swap - 126623PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2022	0	63,000,000	145 / 2.582	0	0	(1,520,702)	(140,441)		(140,441)	1,496,812	0	0	0	96,621		PD (Duration)
Interest Rate Swap - 126655CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2019	02/05/2026	0	650,000,000	1398 / 2.95	(1,641,250)	0	(18,080,969)	(42,879,142)		(42,879,142)	39,436,948	0	226,797	0	6,578,159		PD (Duration)
Interest Rate Swap - 126832CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2019	02/19/2022	0	30,000,000	1575 / 2.5873	0	0	(726,419)	(103,101)		(103,101)	714,491	0	0	0	54,993		PD (Duration)
Interest Rate Swap - 127054PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2023	0	9,000,000	1801 / 2.574	0	0	(216,917)	(207,206)		(207,206)	257,211	0	0	0	48,829		PD (Duration)
Interest Rate Swap - 127055PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2022	0	40,000,000	1801 / 2.5835	0	0	(967,877)	(168,386)		(168,386)	953,202	0	0	0	84,242		PD (Duration)
Interest Rate Swap - 127091PR - Receive: Floating 1 Month Libor +127 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2019	03/11/2022	0	15,000,000	1.3746 / 3.73	0	0	(351,012)	(68,494)		(68,494)	346,009	0	0	0	33,224		PD (Duration)
Interest Rate Swap - 127484CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2019	04/04/2022	0	8,000,000	1301 / 2.3625	0	0	(174,729)	(44,430)		(44,430)	173,835	0	0	0	20,426		PD (Duration)
Interest Rate Swap - 127769CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2019	01/24/2022	0	22,000,000	1239 / 2.4323	0	0	(497,960)	(32,437)		(32,437)	490,326	0	0	0	27,940		PD (Duration)
Interest Rate Swap - 127774CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2019	04/25/2024	0	50,000,000	1239 / 2.404	0	0	(1,117,578)	(1,585,568)		(1,585,568)	1,953,483	0	0	0	380,559		PD (Duration)
Interest Rate Swap - 127834PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	134,000,000	1323 / 2.3215	0	0	(2,885,459)	(937,161)		(937,161)	2,871,956	0	0	0	389,932		PD (Duration)
Interest Rate Swap - 127842PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	17,000,000	1323 / 2.3375	0	0	(368,786)	(119,815)		(119,815)	367,071	0	0	0	49,469		PD (Duration)
Interest Rate Swap - 127843PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2023	0	18,000,000	1323 / 2.3305	0	0	(389,219)	(393,301)		(393,301)	496,974	0	0	0	104,132		PD (Duration)
Interest Rate Swap - 127858CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2024	0	50,000,000	1409 / 2.3246	0	0	(1,079,186)	(1,500,963)		(1,500,963)	1,925,459	0	0	0	382,541		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 127860CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	2.5565 / .1409	0	0	1,792,704	6,549,192		6,549,192	(5,550,279)	0	0	0	1,146,139		PD (Duration)
Interest Rate Swap - 127861CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	.1409 / 2.5595	0	0	(1,794,954)	(6,569,054)		(6,569,054)	5,553,120	0	0	0	1,146,139		LD (Liability Cashflow)
Interest Rate Swap - 127919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2019	05/15/2024	0	50,000,000	.156 / 2.212	0	0	(1,022,010)	(1,380,378)		(1,380,378)	1,886,711	0	0	0	385,167		PD (Duration)
Interest Rate Swap - 128114CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	05/24/2024	0	100,000,000	.1696 / 2.2066	0	0	(2,043,400)	(2,763,198)		(2,763,198)	3,798,225	0	0	0	774,250		PD (Duration)
Interest Rate Swap - 128184CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2019	05/30/2029	0	86,000,000	.1754 / 2.258	0	0	(1,800,319)	(4,644,923)		(4,644,923)	5,736,920	0	0	0	1,170,831		LD (Liability Cashflow)
Interest Rate Swap - 128209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2019	03/03/2022	0	5,400,000	.1746 / 2.046	0	0	(101,663)	(17,425)		(17,425)	99,603	0	0	0	11,286		PD (Duration)
Interest Rate Swap - 128244PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2022	0	79,000,000	.1801 / 1.9376	0	0	(1,401,297)	(561,199)		(561,199)	1,406,133	0	0	0	258,240		PD (Duration)
Interest Rate Swap - 128247PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2023	0	58,000,000	.1801 / 1.9266	0	0	(1,022,420)	(987,819)		(987,819)	1,421,414	0	0	0	346,477		PD (Duration)
Interest Rate Swap - 128313CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2019	06/10/2022	0	18,500,000	.2005 / 1.846	0	0	(311,113)	(126,676)		(126,676)	313,389	0	0	0	61,604		PD (Duration)
Interest Rate Swap - 128484PR - Receive: Floating 3 Month Libor +152 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	01/31/2022	0	15,000,000	1.6956 / 3.42	0	0	(257,051)	(21,553)		(21,553)	251,936	0	0	0	21,651		PD (Duration)
Interest Rate Swap - 128508CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/24/2026	0	500,000,000	.2114 / 2.1325	0	0	(9,790,133)	(17,446,609)		(17,446,609)	27,363,796	0	0	0	5,292,201		PD (Duration)
Interest Rate Swap - 128529CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2019	06/26/2026	0	575,000,000	.2198 / 2.043	0	0	(10,698,343)	(17,813,590)		(17,813,590)	30,926,865	0	0	0	6,089,681		PD (Duration)
Interest Rate Swap - 128689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	07/11/2022	0	25,000,000	.1211 / 1.8695	0	0	(425,334)	(204,826)		(204,826)	434,554	0	0	0	90,964		PD (Duration)
Interest Rate Swap - 129079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2029	0	75,000,000	.1323 / 1.9692	0	0	(1,350,771)	(2,524,430)		(2,524,430)	4,775,818	0	0	0	1,033,035		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 129094PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2022	0	48,000,000	1323 / 1.801	0	0	(783,757)	(403,090)		(403,090)	816,744	0	0	0	184,146		PD (Duration)
Interest Rate Swap - 129096PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2023	0	36,000,000	1323 / 1.783	0	0	(581,338)	(562,791)		(562,791)	889,375	0	0	0	226,879		PD (Duration)
Interest Rate Swap - 129320CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	08/16/2022	0	20,000,000	155 / 1.5095	0	0	(268,347)	(139,709)		(139,709)	286,439	0	0	0	79,142		PD (Duration)
Interest Rate Swap - 129339CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	02/16/2022	0	9,000,000	155 / 1.53	0	0	(122,601)	(15,425)		(15,425)	119,338	0	0	0	15,995		PD (Duration)
Interest Rate Swap - 129494CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2019	08/22/2022	0	21,000,000	1596 / 1.43	0	0	(265,534)	(138,899)		(138,899)	286,215	0	0	0	84,162		PD (Duration)
Interest Rate Swap - 129525CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	250,000,000	1756 / 1.85	0	0	(4,225,897)	(4,902,868)		(4,902,868)	9,300,369	0	0	0	2,038,153		LD (Liability Cashflow)
Interest Rate Swap - 129526CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	150,000,000	1756 / 1.8	0	0	(2,460,330)	(2,744,534)		(2,744,534)	5,503,365	0	0	0	1,222,892		PD (Duration)
Interest Rate Swap - 129657CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2022	0	23,000,000	1983 / 1.438	0	0	(293,088)	(159,646)		(159,646)	322,176	0	0	0	95,586		PD (Duration)
Interest Rate Swap - 129665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2027	0	130,000,000	.1.3966 / .1983	0	0	1,602,762	(127,819)		(127,819)	(6,776,052)	0	0	0	1,550,609		LD (Liability Cashflow)
Interest Rate Swap - 129749CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2019	09/17/2024	0	170,000,000	2156 / 1.742	0	0	(2,680,171)	(2,845,080)		(2,845,080)	6,236,062	0	0	0	1,399,887		PD (Duration)
Interest Rate Swap - 129867CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2019	09/20/2022	0	12,100,000	2136 / 1.616	0	0	(174,704)	(101,866)		(101,866)	193,203	0	0	0	51,351		PD (Duration)
Interest Rate Swap - 129889CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	09/24/2023	0	300,000,000	1.568 / .2114	0	0	4,180,580	3,729,676		3,729,676	(7,251,932)	0	0	0	1,973,616		LD (Liability Cashflow)
Interest Rate Swap - 130068CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2019	10/02/2024	0	125,000,000	1301 / 1.7	0	0	(1,900,231)	(1,958,455)		(1,958,455)	4,581,944	0	0	0	1,037,458		PD (Duration)
Interest Rate Swap - 130079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/03/2022	0	13,000,000	1301 / 1.502	0	0	(172,070)	(102,653)		(102,653)	195,287	0	0	0	56,593		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 130437CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	1.897 / .1239	0	0	864,078	1,303,436		1,303,436	(4,417,918)	0	0	0	1,245,354		PD (Duration)
Interest Rate Swap - 130438CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	.1239 / 1.899	0	0	(865,078)	(1,324,249)		(1,324,249)	4,419,934	0	0	0	1,245,354		LD (Liability Cashflow)
Interest Rate Swap - 130439CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	1.708 / .1239	0	0	769,578	723,930		723,930	(3,051,177)	0	0	0	698,861		PD (Duration)
Interest Rate Swap - 130440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	.1239 / 1.71	0	0	(770,578)	(731,393)		(731,393)	3,052,374	0	0	0	698,861		LD (Liability Cashflow)
Interest Rate Swap - 130534CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	.1286 / 1.776	0	0	(801,812)	(979,483)		(979,483)	3,093,492	0	0	0	699,582		LD (Liability Cashflow)
Interest Rate Swap - 130535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	.1286 / 1.966	0	0	(896,812)	(2,031,875)		(2,031,875)	4,488,519	0	0	0	1,245,759		LD (Liability Cashflow)
Interest Rate Swap - 130536CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	1.964 / .1286	0	0	895,812	2,011,042		2,011,042	(4,486,502)	0	0	0	1,245,759		PD (Duration)
Interest Rate Swap - 130537CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	1.774 / .1286	0	0	800,812	972,003		972,003	(3,092,294)	0	0	0	699,582		PD (Duration)
Interest Rate Swap - 130630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2019	11/04/2026	0	350,000,000	1.516 / .145	0	0	4,717,342	2,524,622		2,524,622	(17,472,568)	0	0	0	3,851,625		SD (Asset Cashflow)
Interest Rate Swap - 130652PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	11/05/2022	0	2,800,000	.1398 / 1.545	0	0	(38,547)	(24,986)		(24,986)	44,572	0	0	0	12,883		PD (Duration)
Interest Rate Swap - 130768PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	.16 / 1.9188	0	0	(1,874,390)	(4,103,584)		(4,103,584)	9,550,909	0	0	0	2,824,968		PD (Duration)
Interest Rate Swap - 130769CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	1.9172 / .16	0	0	1,872,678	4,065,672		4,065,672	(9,547,255)	0	0	0	2,824,968		LD (Liability Cashflow)
Interest Rate Swap - 131022CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2019	11/27/2024	0	250,000,000	1756 / 1.59	0	0	(3,556,279)	(3,129,268)		(3,129,268)	9,251,881	0	0	0	2,130,843		LD (Liability Cashflow)
Interest Rate Swap - 131069CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2019	12/03/2024	0	125,000,000	1746 / 1.75	0	0	(1,983,308)	(2,141,354)		(2,141,354)	4,851,822	0	0	0	1,068,865		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 131272CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2022	0	280,000,000	2109 / 1.686	0	0	(4,264,815)	(3,111,549)		(3,111,549)	5,038,936	0	0	0	1,371,484		PD (Duration)
Interest Rate Swap - 131273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2022	0	280,000,000	1.6855 / .2109	0	0	4,263,415	3,110,211		3,110,211	(5,037,535)	0	0	0	1,371,484		PD (Duration)
Interest Rate Swap - 131521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	12/20/2029	0	200,000,000	2.29 / .2136	0	0	4,235,673	11,702,214		11,702,214	(13,674,327)	0	0	0	2,823,195		LD (Liability Cashflow)
Interest Rate Swap - 131551PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2022	0	25,330,000	.216 / 1.68	0	0	(380,330)	(284,568)		(284,568)	455,818	0	0	0	125,281		PD (Duration)
Interest Rate Swap - 131961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/30/2023	0	84,000,000	1286 / 1.469	0	0	(1,089,164)	(810,578)		(810,578)	1,398,401	0	0	0	436,607		PD (Duration)
Interest Rate Swap - 131976CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2020	07/31/2022	0	100,000,000	1286 / 1.45	0	0	(1,277,624)	(631,086)		(631,086)	1,344,859	0	0	0	381,881		PD (Duration)
Interest Rate Swap - 132190CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2020	02/13/2022	0	10,000,000	156 / 1.447	0	0	(127,954)	(15,372)		(15,372)	124,338	0	0	0	17,196		PD (Duration)
Interest Rate Swap - 132405CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	02/21/2022	0	50,000,000	1596 / 1.455	0	0	(644,973)	(91,505)		(91,505)	626,717	0	0	0	93,470		PD (Duration)
Interest Rate Swap - 132406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	02/21/2023	0	100,000,000	1596 / 1.4125	0	0	(1,247,447)	(918,024)		(918,024)	1,663,177	0	0	0	533,804		PD (Duration)
Interest Rate Swap - 132417CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2020	08/24/2022	0	22,000,000	1696 / 1.3725	0	0	(266,046)	(137,967)		(137,967)	288,409	0	0	0	88,538		PD (Duration)
Interest Rate Swap - 132433CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2020	02/24/2022	0	31,000,000	1696 / 1.415	0	0	(388,058)	(56,673)		(56,673)	377,075	0	0	0	59,599		PD (Duration)
Interest Rate Swap - 132490CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2020	02/27/2050	0	31,500,000	1.434 / .1756	0	0	398,951	(2,327,268)		(2,327,268)	(2,516,467)	0	0	0	835,729		SD (Asset Cashflow)
Interest Rate Swap - 132559CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	03/02/2023	0	6,000,000	.07 / .9025	0	0	(124,579)	(29,055)		(29,055)	152,229	0	0	0	32,478		PD (Duration)
Interest Rate Swap - 132641CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2020	03/06/2027	0	700,000,000	1801 / 1.281	(955,500)	0	(7,840,137)	3,615,191		3,615,191	34,087,038	0	136,022	0	7,968,014		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 132656CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2020	03/09/2023	0	37,500,000	.07 / .4	0	0	(429,761)	43,329		43,329	607,092	0	0	0	204,612		PD (Duration)
Interest Rate Swap - 133098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	1.04 / .216	0	0	1,268,129	(14,661,545)		(14,661,545)	(9,352,477)	0	0	0	2,964,947		LD (Liability Cashflow)
Interest Rate Swap - 133100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	.9865 / .216	0	0	1,189,377	(15,806,572)		(15,806,572)	(9,227,977)	0	0	0	2,964,947		LD (Liability Cashflow)
Interest Rate Swap - 133364PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	04/06/2050	0	24,600,000	.1266 / .85	0	0	(165,436)	4,914,992		4,914,992	1,633,922	0	0	0	653,941		PD (Duration)
Interest Rate Swap - 133368CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	04/06/2050	0	24,600,000	.85 / .1266	0	0	165,436	(4,914,992)		(4,914,992)	(1,633,922)	0	0	0	653,941		LD (Liability Cashflow)
Interest Rate Swap - 133563PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.124 / .823	0	0	(154,488)	3,444,793		3,444,793	1,476,927	0	0	0	510,805		PD (Duration)
Interest Rate Swap - 133564CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.823 / .124	0	0	154,488	(3,444,793)		(3,444,793)	(1,476,927)	0	0	0	510,805		LD (Liability Cashflow)
Interest Rate Swap - 133661PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	0	76,000,000	.1211 / .9485	0	0	(591,505)	13,513,287		13,513,287	5,208,181	0	0	0	2,020,592		PD (Duration)
Interest Rate Swap - 133662CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	0	76,000,000	.9485 / .1211	0	0	591,505	(13,513,287)		(13,513,287)	(5,208,181)	0	0	0	2,020,592		LD (Liability Cashflow)
Interest Rate Swap - 133826CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2020	04/16/2025	0	3,500,000	.07 / .29	0	0	(6,941)	82,164		82,164	94,126	0	0	0	31,757		PD (Duration)
Interest Rate Swap - 134069CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2020	05/01/2027	0	2,000,000	.06 / .27	0	0	(3,697)	92,802		92,802	72,125	0	0	0	23,100		PD (Duration)
Interest Rate Swap - 134103CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.4255 / .1444	1,298,000	0	1,381,782	(8,348,005)		(8,348,005)	(8,734,538)	0	(35,484)	0	2,928,432		PD (Duration)
Interest Rate Swap - 134104CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.4255 / .1444	1,298,000	0	1,381,782	(8,348,005)		(8,348,005)	(9,055,303)	0	285,281	0	2,928,432		PD (Duration)
Interest Rate Swap - 134105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.385 / .1444	1,298,000	0	1,337,232	(9,380,370)		(9,380,370)	(8,636,532)	0	(35,698)	0	2,928,432		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 134106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2020	05/06/2050	0	140,000,000	1.385 / .1444	1,652,000	0	1,701,932	(11,938,653)		(11,938,653)	(10,991,950)	0	(45,434)	0	3,727,095		PD (Duration)
Interest Rate Swap - 134438CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2020	06/03/2023	0	5,000,000	.06 / .0138	0	0	3,446	41,472		41,472	30,395	0	0	0	29,841		PD (Duration)
Interest Rate Swap - 134896CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/25/2020	06/29/2029	0	2,200,000	.1 / .375	0	0	(6,315)	139,580		139,580	89,528	0	0	0	30,114		PD (Duration)
Interest Rate Swap - 135261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/16/2020	07/20/2050	0	25,000,000	.836 / .1315	0	0	164,979	(5,333,412)		(5,333,412)	(1,669,263)	0	0	0	667,947		PD (Duration)
Interest Rate Swap - 135268CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2020	07/21/2023	0	6,000,000	.1 / .0075	0	0	4,546	57,317		57,317	43,086	0	0	0	37,427		PD (Duration)
Interest Rate Swap - 135458LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2020	08/03/2050	0	4,500,000	.1409 / .79	0	0	(28,070)	1,009,199		1,009,199	295,838	0	0	0	120,310		PD (Duration)
Interest Rate Swap - 135459CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2020	08/03/2050	0	4,500,000	.789 / .1409	0	0	28,025	(1,010,249)		(1,010,249)	(295,739)	0	0	0	120,310		PD (Duration)
Interest Rate Swap - 135498CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2020	08/05/2025	0	3,000,000	.1 / .058	0	0	734	104,644		104,644	80,010	0	0	0	28,448		PD (Duration)
Interest Rate Swap - 135722CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2020	04/16/2023	0	35,000,000	.07 / .041	0	0	10,782	224,496		224,496	183,076	0	0	0	198,994		PD (Duration)
Interest Rate Swap - 135866CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2020	08/21/2040	0	30,000,000	.924 / .1596	0	0	227,684	(4,076,074)		(4,076,074)	(1,938,712)	0	0	0	647,607		SD (Asset Cashflow)
Interest Rate Swap - 135877CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/20/2020	08/24/2030	0	1,600,000	.09 / .425	0	0	(5,562)	115,263		115,263	68,297	0	0	0	23,526		PD (Duration)
Interest Rate Swap - 135962CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2020	09/01/2050	0	7,500,000	.1709 / 1.065	0	0	(67,497)	1,202,231		1,202,231	538,548	0	0	0	200,789		SD (Asset Cashflow)
Interest Rate Swap - 135963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2020	09/01/2050	0	7,500,000	1.0638 / .1709	0	0	67,403	(1,204,423)		(1,204,423)	(538,340)	0	0	0	200,789		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 135965CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	1709 / 1.0063	0	0	(378,543)	5,520,433		5,520,433	2,972,673	0	0	0	972,181		SD (Asset Cashflow)
Interest Rate Swap - 135968CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	1.005 / .1709	0	0	377,980	(5,529,666)		(5,529,666)	(2,971,715)	0	0	0	972,181		SD (Asset Cashflow)
Interest Rate Swap - 136047CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/02/2020	09/04/2045	0	43,000,000	.791 / .05	0	0	328,353	(5,819,902)		(5,819,902)	(2,744,999)	0	0	0	1,046,178		LD (Liability Cashflow)
Interest Rate Swap - 136320CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2020	09/18/2023	0	48,250,000	.08 / .04	0	0	18,888	526,800		526,800	439,946	0	0	0	315,941		PD (Duration)
Interest Rate Swap - 136353PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2022	0	45,000,000	.145 / .186	0	0	(8,015)	49,593		49,593	40,760	0	0	0	173,423		PD (Duration)
Interest Rate Swap - 136354PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2023	0	30,000,000	.145 / .19	0	0	(6,544)	287,640		287,640	262,678	0	0	0	189,386		PD (Duration)
Interest Rate Swap - 136356PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2024	0	10,000,000	.145 / .215	0	0	(4,681)	225,018		225,018	197,889	0	0	0	80,531		PD (Duration)
Interest Rate Swap - 136440CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2020	09/28/2040	0	10,000,000	1.02 / .2198	0	0	83,762	(1,209,153)		(1,209,153)	(664,025)	0	0	0	216,460		SD (Asset Cashflow)
Interest Rate Swap - 136730CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	1236 / 1.172	0	0	(119,721)	1,626,235		1,626,235	890,084	0	0	0	322,000		SD (Asset Cashflow)
Interest Rate Swap - 136731LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	1.172 / .1236	0	0	119,721	(1,626,235)		(1,626,235)	(890,084)	0	0	0	322,000		SD (Asset Cashflow)
Interest Rate Swap - 137193CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2030	0	25,000,000	.885 / .1409	0	0	179,693	(1,393,849)		(1,393,849)	(1,308,585)	0	0	0	371,681		SD (Asset Cashflow)
Interest Rate Swap - 137195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2050	0	23,000,000	1.3 / .1409	0	0	260,768	(2,428,131)		(2,428,131)	(1,771,243)	0	0	0	617,598		SD (Asset Cashflow)
Interest Rate Swap - 137318CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	12/31/2049	0	100,000,000	1.404 / .2238	0	0	1,218,190	(8,046,999)		(8,046,999)	(7,926,188)	0	0	0	2,645,751		PD (Duration)
Interest Rate Swap - 137321CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	09/30/2049	0	100,000,000	1.3995 / .2179	0	0	1,217,865	(8,149,331)		(8,149,331)	(7,913,145)	0	0	0	2,633,913		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 137322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	03/31/2050	0	50,000,000	1.394 / .2238	0	0	606,031	(4,156,085)		(4,156,085)	(3,954,973)	0	0	0	1,328,768		PD (Duration)
Interest Rate Swap - 137749PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	12/16/2023	0	12,500,000	.2109 / .2765	0	0	(14,206)	157,783		157,783	171,400	0	0	0	87,493		PD (Duration)
Interest Rate Swap - 137863CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	06/30/2050	0	50,000,000	1.425 / .2179	0	0	621,682	(3,797,265)		(3,797,265)	(3,990,219)	0	0	0	1,334,635		PD (Duration)
Interest Rate Swap - 137864CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	09/30/2050	0	100,000,000	1.425 / .2179	0	0	1,243,365	(7,613,634)		(7,613,634)	(7,982,430)	0	0	0	2,680,951		PD (Duration)
Interest Rate Swap - 138221CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/17/2045	0	8,000,000	1.3525 / .2156	0	0	94,864	(681,967)		(681,967)	(616,705)	0	0	0	195,805		SD (Asset Cashflow)
Interest Rate Swap - 138581CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2020	12/23/2030	0	200,000,000	.216 / .942	0	0	(1,527,001)	10,416,747		10,416,747	10,645,303	0	0	0	2,996,414		PD (Duration)
Interest Rate Swap - 138711CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	09/30/2049	0	100,000,000	.2238 / 1.4225	0	0	(1,240,641)	7,626,968		7,626,968	7,964,990	0	0	0	2,633,913		PD (Duration)
Interest Rate Swap - 138714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	12/31/2049	0	100,000,000	.2238 / 1.422	0	0	(1,236,190)	7,633,682		7,633,682	7,965,409	0	0	0	2,645,751		PD (Duration)
Interest Rate Swap - 138718CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	03/31/2050	0	50,000,000	.2238 / 1.4235	0	0	(620,822)	3,815,208		3,815,208	3,987,333	0	0	0	1,328,768		PD (Duration)
Interest Rate Swap - 138721CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	06/30/2050	0	50,000,000	.2238 / 1.423	0	0	(618,595)	3,814,922		3,814,922	3,987,388	0	0	0	1,334,635		PD (Duration)
Interest Rate Swap - 138725CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	09/30/2050	0	100,000,000	.2238 / 1.424	0	0	(1,242,146)	7,638,728		7,638,728	7,982,248	0	0	0	2,680,951		PD (Duration)
Interest Rate Swap - 139749CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2028	0	100,000,000	.1359 / .784	0	0	(565,891)	3,822,765		3,822,765	3,822,765	0	0	0	1,232,403		SD (Asset Cashflow)
Interest Rate Swap - 139750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2028	0	100,000,000	.784 / .1359	0	0	565,891	(3,822,765)		(3,822,765)	(3,822,765)	0	0	0	1,232,403		SD (Asset Cashflow)
Interest Rate Swap - 139752CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2026	0	150,000,000	.514 / .1359	0	0	474,212	(4,724,918)		(4,724,918)	(4,724,918)	0	0	0	1,514,047		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 139755CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2026	0	150,000,000	1359 / .514	0	0	(474,212)	4,724,918		4,724,918	4,724,918	0	0	0	1,514,047		SD (Asset Cashflow)
Interest Rate Swap - 139795CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2021	01/29/2041	0	25,000,000	1286 / 1.46	0	0	(298,200)	1,239,006		1,239,006	1,239,006	0	0	0	545,979		SD (Asset Cashflow)
Interest Rate Swap - 139797CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2021	01/29/2031	0	25,000,000	1286 / 1.06	0	0	(205,978)	1,068,293		1,068,293	1,068,293	0	0	0	376,621		SD (Asset Cashflow)
Interest Rate Swap - 139800CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2021	01/29/2031	0	80,000,000	1286 / 1.06	0	0	(659,129)	3,418,537		3,418,537	3,418,537	0	0	0	1,205,186		SD (Asset Cashflow)
Interest Rate Swap - 139827LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2021	02/01/2051	0	10,000,000	1.6 / .1316	0	0	131,628	(348,872)		(348,872)	(348,872)	0	0	0	269,657		PD (Duration)
Interest Rate Swap - 139828CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2021	02/01/2051	0	10,000,000	1316 / 1.6	0	0	(131,628)	348,872		348,872	348,872	0	0	0	269,657		PD (Duration)
Interest Rate Swap - 139930PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2025	0	123,000,000	145 / .4045	0	0	(270,628)	2,937,629		2,937,629	2,937,629	0	0	0	1,081,786		PD (Duration)
Interest Rate Swap - 139931PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2024	0	58,000,000	145 / .2664	0	0	(54,858)	842,796		842,796	842,796	0	0	0	419,658		PD (Duration)
Interest Rate Swap - 139932PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2023	0	22,000,000	145 / .1925	0	0	(6,040)	94,840		94,840	94,840	0	0	0	115,058		PD (Duration)
Interest Rate Swap - 139933PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2022	0	32,000,000	145 / .18	0	0	(5,153)	(897)		(897)	(897)	0	0	0	49,078		PD (Duration)
Interest Rate Swap - 139958CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2024	0	45,000,000	08 / .1366	0	0	(23,418)	616,138		616,138	616,138	0	0	0	325,597		PD (Duration)
Interest Rate Swap - 140162CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2021	02/16/2026	0	90,000,000	155 / .59	0	0	(339,051)	2,614,242		2,614,242	2,614,242	0	0	0	914,103		SD (Asset Cashflow)
Interest Rate Swap - 140534CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2021	02/29/2024	0	44,000,000	07 / .216	0	0	(55,139)	566,450		566,450	566,450	0	0	0	323,831		PD (Duration)
Interest Rate Swap - 140600CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2021	03/01/2024	0	90,000,000	07 / .297	0	0	(173,655)	1,003,220		1,003,220	1,003,220	0	0	0	662,793		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 140616CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2021	03/31/2050	0	50,000,000	1.938 / .2238	0	0	741,459	2,129,908		2,129,908	2,129,908	0	0	0	1,328,768		PD (Duration)
Interest Rate Swap - 140618CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2021	12/31/2048	0	100,000,000	1.95 / .2238	0	0	1,487,501	4,216,169		4,216,169	4,216,169	0	0	0	2,598,076		PD (Duration)
Interest Rate Swap - 140621CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2021	03/31/2049	0	100,000,000	1.936 / .2238	0	0	1,481,251	3,940,787		3,940,787	3,940,787	0	0	0	2,610,077		PD (Duration)
Interest Rate Swap - 140792CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2021	03/11/2051	0	12,000,000	2.01 / .2009	0	0	180,221	750,887		750,887	750,887	0	0	0	324,201		SD (Asset Cashflow)
Interest Rate Swap - 140803CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2021	03/12/2046	0	118,000,000	1.674 / .01	0	0	1,608,996	4,598,059		4,598,059	4,598,059	0	0	0	2,902,352		LD (Liability Cashflow)
Interest Rate Swap - 140871CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	06/30/2049	0	100,000,000	2.076 / .2179	0	0	1,517,035	7,188,188		7,188,188	7,188,188	0	0	0	2,622,022		PD (Duration)
Interest Rate Swap - 140872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	06/30/2050	0	50,000,000	2.077 / .2179	0	0	758,913	3,791,982		3,791,982	3,791,982	0	0	0	1,334,635		PD (Duration)
Interest Rate Swap - 140873CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	12/31/2050	0	100,000,000	2.0783 / .2238	0	0	1,518,418	7,826,626		7,826,626	7,826,626	0	0	0	2,692,582		PD (Duration)
Interest Rate Swap - 141011CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2021	03/18/2031	0	180,000,000	2136 / 1.65	0	0	(2,120,507)	(1,373,204)		(1,373,204)	(1,373,204)	0	0	0	2,732,068		LD (Liability Cashflow)
Interest Rate Swap - 141100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	03/22/2051	0	15,000,000	2.24 / .2143	0	0	242,429	1,759,073		1,759,073	1,759,073	0	0	0	405,457		SD (Asset Cashflow)
Interest Rate Swap - 141141CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	12/31/2048	0	100,000,000	2238 / 2.144	0	0	(1,519,351)	(8,542,781)		(8,542,781)	(8,542,781)	0	0	0	2,598,076		PD (Duration)
Interest Rate Swap - 141143CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	03/31/2049	0	100,000,000	2238 / 2.145	0	0	(1,526,076)	(8,633,369)		(8,633,369)	(8,633,369)	0	0	0	2,610,077		PD (Duration)
Interest Rate Swap - 141144CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	12/31/2050	0	100,000,000	2238 / 2.148	0	0	(1,522,418)	(9,473,646)		(9,473,646)	(9,473,646)	0	0	0	2,692,582		PD (Duration)
Interest Rate Swap - 141146CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	03/31/2050	0	50,000,000	2238 / 2.147	0	0	(763,808)	(4,544,931)		(4,544,931)	(4,544,931)	0	0	0	1,328,768		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 141149CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	06/30/2049	0	100,000,000	2179 / 2.146	0	0	(1,521,225)	(8,771,895)		(8,771,895)	(8,771,895)	0	0	0	2,622,022		PD (Duration)
Interest Rate Swap - 141150CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	06/30/2050	0	50,000,000	2179 / 2.1475	0	0	(761,187)	(4,612,598)		(4,612,598)	(4,612,598)	0	0	0	1,334,635		PD (Duration)
Interest Rate Swap - 141336CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2021	04/12/2043	0	120,000,000	1211 / 2.0815	0	0	(1,670,879)	(6,835,341)		(6,835,341)	(6,835,341)	0	0	0	2,767,962		LD (Liability Cashflow)
Interest Rate Swap - 141427CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/19/2043	0	90,000,000	1236 / 2	0	0	(1,163,168)	(3,783,525)		(3,783,525)	(3,783,525)	0	0	0	2,076,889		LD (Liability Cashflow)
Interest Rate Swap - 142209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2021	06/02/2051	0	16,000,000	1733 / 2.025	0	0	(175,580)	(1,071,374)		(1,071,374)	(1,071,374)	0	0	0	433,937		SD (Asset Cashflow)
Interest Rate Swap - 142210LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2021	06/02/2051	0	16,000,000	2.025 / .1733	0	0	175,580	1,071,374		1,071,374	1,071,374	0	0	0	433,937		SD (Asset Cashflow)
Interest Rate Swap - 144416CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2021	05/06/2050	0	30,000,000	1.4255 / .1444	0	0	176,903	(2,276,728)		(2,276,728)	(2,276,728)	0	0	0	798,663		PD (Duration)
Interest Rate Swap - 144567CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	07/30/2051	0	150,000,000	1.68 / .1286	0	0	973,976	(2,270,838)		(2,270,838)	(2,270,838)	0	0	0	4,079,107		SD (Asset Cashflow)
Interest Rate Swap - 144589CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2028	0	350,000,000	1323 / 1.078	0	0	(1,371,982)	8,501,785		8,501,785	8,501,785	0	0	0	4,491,984		SD (Asset Cashflow)
Interest Rate Swap - 144590CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2051	0	180,000,000	1.71 / .1323	0	0	1,176,430	(1,431,900)		(1,431,900)	(1,431,900)	0	0	0	4,895,595		SD (Asset Cashflow)
Interest Rate Swap - 144591CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2028	0	350,000,000	1.078 / .1323	0	0	1,371,982	(8,501,785)		(8,501,785)	(8,501,785)	0	0	0	4,491,984		SD (Asset Cashflow)
Interest Rate Swap - 144592CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2051	0	180,000,000	1323 / 1.71	0	0	(1,176,430)	1,431,900		1,431,900	1,431,900	0	0	0	4,895,595		SD (Asset Cashflow)
Interest Rate Swap - 144593CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2031	0	200,000,000	1323 / 1.325	0	0	(988,450)	4,546,418		4,546,418	4,546,418	0	0	0	3,096,564		SD (Asset Cashflow)
Interest Rate Swap - 144594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2031	0	200,000,000	1.325 / .1323	0	0	988,450	(4,546,418)		(4,546,418)	(4,546,418)	0	0	0	3,096,564		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 144788CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2021	08/13/2024	0	17,250,000	.05 / .379	0	0	(22,228)	228,236		228,236	228,236	0	0	0	139,562		PD (Duration)
Interest Rate Swap - 144977CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	08/23/2041	0	850,000	1.5735 / .164	0	0	4,320	(27,424)		(27,424)	(27,424)	0	0	0	18,837		SD (Asset Cashflow)
Interest Rate Swap - 145034CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2021	02/28/2040	0	548,500,000	.05 / 1.36	0	0	(2,474,954)	9,639,851		9,639,851	9,639,851	0	0	0	11,686,591		PD (Duration)
Interest Rate Swap - 145035CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2021	08/30/2051	0	369,000,000	1.401 / .05	0	0	1,717,121	(5,359,193)		(5,359,193)	(5,359,193)	0	0	0	10,048,728		PD (Duration)
Interest Rate Swap - 145062CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2021	01/17/2028	0	50,000,000	.1223 / 2.588	0	(4,894,168)	(405,440)	(3,523,948)		(3,523,948)	1,119,696	0	250,523	0	614,700		LD (Liability Cashflow)
Interest Rate Swap - 145066CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	06/30/2037	0	100,000,000	.2179 / 1.677	0	(2,546,677)	(766,754)	347,278		347,278	2,845,799	0	48,157	0	1,968,502		LD (Liability Cashflow)
Interest Rate Swap - 145072CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	02/15/2042	0	110,000,000	1.8768 / .156	0	5,061,265	631,051	2,219,452		2,219,452	(2,770,859)	0	(70,954)	0	2,467,267		LD (Liability Cashflow)
Interest Rate Swap - 145081CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	05/15/2037	0	125,000,000	2.487 / .156	0	17,914,784	1,861,241	13,402,024		13,402,024	(4,171,171)	0	(341,589)	0	2,450,578		LD (Liability Cashflow)
Interest Rate Swap - 145083CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	12/31/2032	0	50,000,000	.2238 / 1.609	0	(1,413,933)	(366,489)	(22,867)		(22,867)	1,352,312	0	38,754	0	829,156		LD (Liability Cashflow)
Interest Rate Swap - 145084CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	06/30/2033	0	50,000,000	.2179 / 1.616	0	(1,381,923)	(368,127)	25,098		25,098	1,370,813	0	36,209	0	847,791		LD (Liability Cashflow)
Interest Rate Swap - 145085CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	12/31/2036	0	100,000,000	.2238 / 1.66	0	(2,413,224)	(758,478)	474,562		474,562	2,840,588	0	47,199	0	1,936,492		LD (Liability Cashflow)
Interest Rate Swap - 145091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/19/2047	0	50,000,000	2.523 / .1236	0	9,627,810	849,899	7,960,118		7,960,118	(1,565,870)	0	(101,822)	0	1,257,504		LD (Liability Cashflow)
Interest Rate Swap - 145094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/20/2047	0	175,000,000	2.465 / .1315	0	31,443,600	2,889,539	25,721,756		25,721,756	(5,389,127)	0	(332,717)	0	4,401,499		LD (Liability Cashflow)
Interest Rate Swap - 145095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2047	0	100,000,000	2.4785 / .1295	0	18,260,448	1,654,421	14,983,751		14,983,751	(3,083,561)	0	(193,136)	0	2,515,276		LD (Liability Cashflow)

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Interest Rate Swap - 145132CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	05/15/2037	0	190,000,000	2.5885 / .156	0	29,102,448	2,948,519	23,044,947		23,044,947	(5,535,321)	0	(522,180)	0	3,724,879		LD (Liability Cashflow)
Interest Rate Swap - 145133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	12/02/2036	0	30,000,000	2.4948 / .1733	0	4,095,517	419,125	3,188,041		3,188,041	(831,573)	0	(75,902)	0	579,436		LD (Liability Cashflow)
Interest Rate Swap - 145134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	07/08/2023	0	300,000,000	1.1275 / .124	0	5,229,567	871,450	2,208,831		2,208,831	(2,125,917)	0	(894,819)	0	1,850,240		LD (Liability Cashflow)
Interest Rate Swap - 145136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	09/30/2032	0	50,000,000	.2179 / 1.606	0	(1,458,930)	(566,370)	(39,181)		(39,181)	1,380,743	0	39,005	0	819,680		LD (Liability Cashflow)
Interest Rate Swap - 145138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	03/31/2037	0	100,000,000	.2238 / 1.663	0	(2,328,701)	(1,175,713)	493,699		493,699	2,779,468	0	42,932	0	1,952,562		LD (Liability Cashflow)
Interest Rate Swap - 145139CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	03/31/2033	0	50,000,000	.2238 / 1.613	0	(1,407,920)	(569,107)	82		82	1,372,067	0	35,936	0	838,525		LD (Liability Cashflow)
Interest Rate Swap - 145140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	09/30/2036	0	100,000,000	.2179 / 1.658	0	(2,371,715)	(1,171,740)	457,838		457,838	2,784,317	0	45,237	0	1,920,286		LD (Liability Cashflow)
Interest Rate Swap - 145147CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	09/09/2024	0	23,000,000	.05 / .3695	0	0	(23,270)	327,353		327,353	327,353	0	0	0	188,644		PD (Duration)
Interest Rate Swap - 145199CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2021	09/14/2041	0	225,000,000	.1983 / 1.685	0	0	(1,038,708)	2,993,667		2,993,667	2,993,667	0	0	0	4,993,822		SD (Asset Cashflow)
Interest Rate Swap - 145202PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2025	0	166,000,000	.1756 / .743	0	0	(344,467)	3,081,279		3,081,279	3,081,279	0	0	0	1,586,997		PD (Duration)
Interest Rate Swap - 145203PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2024	0	182,000,000	.1756 / .554	0	0	(259,187)	2,626,740		2,626,740	2,626,740	0	0	0	1,483,025		PD (Duration)
Interest Rate Swap - 145204PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2023	0	34,000,000	.1756 / .3213	0	0	(21,168)	279,782		279,782	279,782	0	0	0	218,760		PD (Duration)
Interest Rate Swap - 145205PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2022	0	125,000,000	.1756 / .1672	0	0	(11,474)	201,910		201,910	201,910	0	0	0	506,178		PD (Duration)
Interest Rate Swap - 145606PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/30/2025	0	9,916,493	4.24 / 1.1821	0	962,558	100,427	672,887		672,887	(215,183)	0	0	0	97,043		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 146106PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/30/2025	0	2,850,379	4.24 / 1.1821	0	0	28,866	193,413		193,413	193,413	0	0	0	27,894		SD (Asset Cashflow)
Interest Rate Swap - 146655CM - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/01/2031	0	5,668,491	.7845 / 6.191	0	0	(101,843)	(1,227,280)		(1,227,280)	(1,227,280)	0	0	0	85,040		SD (Asset Cashflow)
Interest Rate Swap - 147002PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/13/2030	0	2,989,016	3.3275 / 1.0196	0	0	22,825	182,494		182,494	182,494	0	0	0	43,017		SD (Asset Cashflow)
Interest Rate Swap - 147292CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	04/06/2028	0	260,000,000	.997 / .05	0	0	595,032	(3,171,535)		(3,171,535)	(3,171,535)	0	0	0	3,254,191		PD (Duration)
Interest Rate Swap - 147711CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2021	09/10/2041	0	125,000,000	.05 / 1.426	0	0	(539,889)	1,434,806		1,434,806	1,434,806	0	0	0	2,773,588		LD (Liability Cashflow)
Interest Rate Swap - 148117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2021	11/04/2041	0	200,000,000	1.8 / .145	0	0	523,278	1,259,788		1,259,788	1,259,788	0	0	0	4,454,670		SD (Asset Cashflow)
Interest Rate Swap - 148119CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2021	11/04/2031	0	350,000,000	1.619 / .145	0	0	815,432	1,085,241		1,085,241	1,085,241	0	0	0	5,490,675		SD (Asset Cashflow)
Interest Rate Swap - 148422CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2021	06/30/2051	0	100,000,000	1.539 / .05	0	0	177,853	1,853,561		1,853,561	1,853,561	0	0	0	2,715,695		PD (Duration)
Interest Rate Swap - 148424CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2021	11/19/2051	0	50,000,000	1.548 / .05	0	0	89,464	1,057,452		1,057,452	1,057,452	0	0	0	1,366,666		SD (Asset Cashflow)
Interest Rate Swap - 148460CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	09/30/2051	0	100,000,000	1.495 / .05	0	0	160,556	851,042		851,042	851,042	0	0	0	2,727,178		PD (Duration)
Interest Rate Swap - 148530PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2025	0	26,000,000	.05 / .941	0	0	(25,097)	108,695		108,695	108,695	0	0	0	256,570		PD (Duration)
Interest Rate Swap - 148533PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2024	0	51,000,000	.05 / .79	0	0	(40,885)	210,797		210,797	210,797	0	0	0	433,887		PD (Duration)
Interest Rate Swap - 148534PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2023	0	50,000,000	.05 / .527	0	0	(25,838)	172,638		172,638	172,638	0	0	0	344,162		PD (Duration)
Interest Rate Swap - 148536PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2022	0	16,000,000	.05 / .18	0	0	(2,253)	24,571		24,571	24,571	0	0	0	75,690		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 148662PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	12/02/2023	0	43,000,000	.05 / .558	0	0	(18,203)	130,597		130,597	130,597	0	0	0	298,071		PD (Duration)
Interest Rate Swap - 148663PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	12/02/2025	0	238,000,000	.05 / .94	0	0	(176,517)	986,806		986,806	986,806	0	0	0	2,356,694		PD (Duration)
Interest Rate Swap - 148664PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	12/02/2024	0	54,000,000	.05 / .809	0	0	(34,155)	195,770		195,770	195,770	0	0	0	461,538		PD (Duration)
Interest Rate Swap - 149285CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	06/30/2051	0	100,000,000	.05 / 1.386	0	0	(33,400)	1,718,621		1,718,621	1,718,621	0	0	0	2,715,695		PD (Duration)
Interest Rate Swap - 149287CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	09/30/2051	0	100,000,000	.05 / 1.385	0	0	(33,375)	1,733,446		1,733,446	1,733,446	0	0	0	2,727,178		PD (Duration)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	.6659 / 5.935	0	0	(390,889)	(2,602,340)		(2,602,340)	828,016	0	0	0	117,110		SD (Asset Cashflow)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	2.0713 / 6.875	0	0	(311,879)	(2,285,422)		(2,285,422)	719,636	0	0	0	112,104		SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	0	4,586,743	1.9568 / 6.45	0	0	(206,730)	(322,612)		(322,612)	175,696	0	0	0	42,905		SD (Asset Cashflow)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	4.9575 / .1323	0	0	5,459,834	45,770,002		45,770,002	(13,290,995)	0	0	0	2,101,183		PD (Duration)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / .1316	0	0	4,090,522	35,815,251		35,815,251	(9,760,764)	0	0	0	1,487,872		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / .164	0	0	1,604,401	13,963,515		13,963,515	(3,862,252)	0	0	0	596,419		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / .2009	0	0	1,020,695	8,970,735		8,970,735	(2,443,092)	0	0	0	373,519		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / .2198	0	0	782,972	6,821,824		6,821,824	(1,912,422)	0	0	0	299,275		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / .1286	0	0	993,325	8,727,448		8,727,448	(2,413,100)	0	0	0	375,278		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / .1756	0	0	1,964,605	17,216,456		17,216,456	(4,799,103)	0	0	0	752,487		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2036	0	65,000,000	5.311 / .2198	0	0	3,333,589	30,035,775		30,035,775	(8,037,397)	0	0	0	1,226,385		PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	0	14,291,712	621 / 6.19	0	0	(795,104)	(2,609,493)		(2,609,493)	1,157,268	0	0	0	153,208		SD (Asset Cashflow)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / .1249	0	0	3,535,089	32,649,417		32,649,417	(8,335,243)	0	0	0	1,229,853		PD (Duration)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / .1801	0	0	1,970,034	6,735,973		6,735,973	(3,268,152)	0	0	0	368,337		LD (Liability Cashflow)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / .1801	0	0	562,867	1,924,564		1,924,564	(933,758)	0	0	0	105,239		LD (Liability Cashflow)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / .1801	0	0	1,125,934	10,589,330		10,589,330	(2,626,733)	0	0	0	379,870		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / .2143	0	0	1,404,701	13,261,052		13,261,052	(3,286,811)	0	0	0	475,589		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / .2198	0	0	1,583,554	15,029,794		15,029,794	(3,700,667)	0	0	0	532,857		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	1.0103 / 6.724	0	0	(287,256)	(2,720,905)		(2,720,905)	665,809	0	0	0	95,056		SD (Asset Cashflow)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / .1316	0	0	2,196,261	20,658,802		20,658,802	(5,191,773)	0	0	0	763,833		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / .16	0	0	1,877,038	17,533,401		17,533,401	(4,480,650)	0	0	0	669,400		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / .1756	0	0	1,488,453	13,822,404		13,822,404	(3,564,790)	0	0	0	536,061		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / .1801	0	0	1,051,234	9,761,584		9,761,584	(2,530,830)	0	0	0	383,146		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / .2009	0	0	1,582,617	14,708,278		14,708,278	(3,805,204)	0	0	0	575,035		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	1.5961 / 6.75	0	0	(258,807)	(2,362,404)		(2,362,404)	624,813	0	0	0	95,100		SD (Asset Cashflow)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / .2198	0	0	1,773,651	16,360,724		16,360,724	(4,346,973)	0	0	0	671,978		PD (Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / .1223	0	0	951,655	8,940,598		8,940,598	(2,294,858)	0	0	0	346,218		PD (Duration)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2021	02/10/2022	0	188,074	4124 / 5.62	0	(648)	(25)	(650)		(650)	(51)	0	49	0	312		SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	0	203,950	4135 / 5.53	0	0	(10,430)	(1,419)		(1,419)	5,252	0	0	0	523		SD (Asset Cashflow)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / .156	0	0	2,130,783	19,709,873		19,709,873	(5,224,304)	0	0	0	809,821		PD (Duration)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/05/2036	0	12,000,000	5.082 / .1801	0	0	590,000	5,397,102		5,397,102	(1,466,076)	0	0	0	231,837		PD (Duration)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	12/15/2030	0	5,000,000	3.5878 / 8.6	0	0	(250,391)	(1,517,908)		(1,517,908)	527,434	0	0	0	74,821		SD (Asset Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2006	12/29/2036	0	20,000,000	5.2725 / .2198	0	0	1,018,015	9,540,257		9,540,257	(2,505,066)	0	0	0	387,229		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / .1223	0	0	936,385	8,844,351		8,844,351	(2,283,423)	0	0	0	349,068		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2007	01/29/2037	0	35,000,000	5.4825 / .1286	0	0	1,859,294	17,760,919		17,760,919	(4,502,351)	0	0	0	679,531		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / .1316	0	0	1,073,130	10,283,212		10,283,212	(2,588,822)	0	0	0	388,407		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/27/2037	0	10,000,000	9731 / 6.15	0	0	(517,339)	(4,898,048)		(4,898,048)	1,267,789	0	0	0	194,653		SD (Asset Cashflow)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / .164	0	0	776,288	7,343,745		7,343,745	(1,900,353)	0	0	0	291,876		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / .1756	0	0	262,778	2,484,977		2,484,977	(644,668)	0	0	0	99,273		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / .1733	0	0	1,015,034	9,537,592		9,537,592	(2,504,582)	0	0	0	389,513		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / .2143	0	0	1,521,841	14,372,620		14,372,620	(3,765,976)	0	0	0	585,304		PD (Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / .2198	0	0	2,067,629	19,764,228		19,764,228	(5,087,476)	0	0	0	780,887		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	3.3258 / 8.6	0	0	(263,673)	(1,629,705)		(1,629,705)	543,860	0	0	0	74,821		SD (Asset Cashflow)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / .1218	0	0	2,638,290	25,397,451		25,397,451	(6,436,530)	0	0	0	977,399		PD (Duration)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	8634 / 6.25	0	0	(266,331)	(2,574,137)		(2,574,137)	648,081	0	0	0	97,637		SD (Asset Cashflow)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / .1544	0	0	781,940	7,517,500		7,517,500	(1,919,747)	0	0	0	293,967		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / .1596	0	0	3,193,468	30,975,242		30,975,242	(7,779,649)	0	0	0	1,176,894		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / .1709	0	0	1,357,489	13,291,093		13,291,093	(3,284,485)	0	0	0	490,844		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / .2009	0	0	1,139,778	11,368,868		11,368,868	(2,710,794)	0	0	0	393,017		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2007	07/10/2037	0	25,000,000	5.9615 / .1236	0	0	1,447,992	14,626,565		14,626,565	(3,432,960)	0	0	0	492,552		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/18/2037	0	50,000,000	5.36 / .2136	0	0	2,595,537	25,362,006		25,362,006	(6,437,638)	0	0	0	991,055		PD (Duration)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2007	09/15/2037	0	10,000,000	1.5478 / 6.8	0	0	(527,615)	(5,170,935)		(5,170,935)	1,299,971	0	0	0	198,160		SD (Asset Cashflow)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2007	10/15/2037	0	25,000,000	5.46 / .1238	0	0	1,321,245	13,079,427		13,079,427	(3,262,010)	0	0	0	496,713		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2007	11/08/2037	0	15,000,000	5.3025 / .1444	0	0	770,554	7,542,770		7,542,770	(1,923,982)	0	0	0	298,636		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2008	02/12/2038	0	15,000,000	4.93 / .1544	0	0	713,970	6,847,772		6,847,772	(1,849,067)	0	0	0	301,082		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2038	0	18,000,000	4.9785 / .156	0	0	865,894	8,345,774		8,345,774	(2,233,036)	0	0	0	361,388		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2008	02/19/2038	0	20,000,000	5.105 / .1575	0	0	987,829	9,636,602		9,636,602	(2,520,485)	0	0	0	401,677		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2008	02/27/2038	0	30,000,000	5.121 / .1756	0	0	1,486,054	14,536,880		14,536,880	(3,790,522)	0	0	0	602,916		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2038	0	13,500,000	5.1175 / .1876	0	0	669,084	6,546,958		6,546,958	(1,706,727)	0	0	0	271,561		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	0	17,531,824	3.2505 / 7.89	0	0	(806,003)	(2,354,917)		(2,354,917)	1,182,354	0	0	0	186,231		SD (Asset Cashflow)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	06/02/2038	0	30,000,000	5.1665 / .1733	0	0	1,500,650	14,925,980		14,925,980	(3,836,640)	0	0	0	607,862		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2008	06/09/2038	0	22,000,000	5.14 / .1983	0	0	1,094,785	10,871,459		10,871,459	(2,806,435)	0	0	0	446,021		PD (Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2008	06/12/2038	0	30,000,000	5.175 / .2009	0	0	1,504,413	14,986,539		14,986,539	(3,845,373)	0	0	0	608,359		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2038	0	24,000,000	5.1275 / .2198	0	0	1,186,820	11,846,840		11,846,840	(3,060,468)	0	0	0	487,244		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2008	07/07/2038	0	25,000,000	5.0295 / .124	0	0	1,212,807	12,001,405		12,001,405	(3,151,228)	0	0	0	508,042		PD (Duration)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247150AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	0	6,490,909	1.9771 / 6.73	0	0	(306,324)	(307,045)		(307,045)	188,106	0	0	0	41,525		SD (Asset Cashflow)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2038	0	30,000,000	5.1463 / .1239	0	0	1,492,794	14,940,890		14,940,890	(3,840,245)	0	0	0	610,443		PD (Duration)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2008	09/26/2038	0	35,000,000	1.7688 / 6.67	0	0	(1,720,956)	(17,308,604)		(17,308,604)	4,477,711	0	0	0	715,931		SD (Asset Cashflow)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2038	0	10,000,000	5.1365 / .1444	0	0	497,102	4,975,784		4,975,784	(1,280,108)	0	0	0	203,745		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2038	0	25,000,000	1268 / 4.2175	0	0	(1,010,518)	(9,173,017)		(9,173,017)	2,849,370	0	0	0	512,159		PD (Duration)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2038	0	20,000,000	1223 / 4.3675	0	0	(839,427)	(7,783,065)		(7,783,065)	2,327,530	0	0	0	409,793		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2038	0	25,000,000	4.615 / .1295	0	0	1,110,069	10,642,219		10,642,219	(3,008,685)	0	0	0	512,446		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2038	0	25,000,000	1345 / 3.93	0	0	(939,425)	(8,130,426)		(8,130,426)	2,737,313	0	0	0	512,692		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2008	11/17/2038	0	15,000,000	1579 / 4.1375	0	0	(595,477)	(5,349,153)		(5,349,153)	1,694,184	0	0	0	308,131		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2008	11/24/2038	0	35,000,000	1696 / 3.0475	0	0	(1,009,505)	(6,857,771)		(6,857,771)	3,347,975	0	0	0	719,372		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	,1218 / 2.88	0	0	(368,435)	(2,340,845)		(2,340,845)	1,268,176	0	0	0	280,659		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	1359 / 3.2125	0	0	(19,130,092)	(73,792,296)		(73,792,296)	48,336,204	0	0	0	8,378,804		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	1359 / 3.2125	0	0	(37,349,226)	(272,992,078)		(272,992,078)	121,341,453	0	0	0	25,413,173		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / .1315	0	0	797,918	1,320,326		1,320,326	(1,233,003)	0	0	0	197,316		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / .1801	0	0	372,595	3,516,481		3,516,481	(1,054,344)	0	0	0	187,858		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / .1239	0	0	896,885	3,939,631		3,939,631	(1,954,419)	0	0	0	293,677		LD (Liability Cashflow)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / .145	0	0	198,153	949,132		949,132	(445,126)	0	0	0	68,893		LD (Liability Cashflow)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	.145 / 4.1313	0	0	(2,853,405)	(13,667,504)		(13,667,504)	6,409,821	0	0	0	992,065		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / .145	0	0	160,922	1,504,957		1,504,957	(463,097)	0	0	0	83,891		LD (Liability Cashflow)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	.145 / 4.1913	0	0	(965,535)	(9,029,744)		(9,029,744)	2,778,583	0	0	0	503,344		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	.145 / 4.0963	0	0	(5,106,481)	(10,002,843)		(10,002,843)	7,706,216	0	0	0	1,046,901		PD (Duration)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / .145	0	0	549,929	1,077,229		1,077,229	(829,900)	0	0	0	112,743		LD (Liability Cashflow)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / .1398	0	0	1,867,281	9,194,049		9,194,049	(4,222,617)	0	0	0	658,284		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2009	12/03/2024	0	78,000,000	3.8238 / .1746	0	0	2,855,109	5,987,783		5,987,783	(4,681,906)	0	0	0	666,972		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	.1803 / 3.9238	0	0	(582,084)	(5,379,442)		(5,379,442)	1,760,986	0	0	0	332,467		PD (Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/15/2040	0	17,000,000	4.0113 / .2028	0	0	654,684	6,146,682		6,146,682	(1,959,418)	0	0	0	365,174		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2010	06/28/2040	0	23,000,000	3.845 / .2198	0	0	842,402	7,719,023		7,719,023	(2,588,390)	0	0	0	494,526		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / .2156	0	0	31,609	146,593		146,593	(81,985)	0	0	0	14,758		LD (Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	.2156 / 3.1288	0	0	(325,972)	(744,477)		(744,477)	661,022	0	0	0	105,971		LD (Liability Cashflow)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / .2156	0	0	99,252	836,360		836,360	(320,760)	0	0	0	64,887		PD (Duration)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	.2156 / 3.4738	0	0	(33,084)	(278,787)		(278,787)	106,920	0	0	0	21,629		LD (Liability Cashflow)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / .124	0	0	222,192	1,819,619		1,819,619	(734,848)	0	0	0	151,630		PD (Duration)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	.1596 / 3.9813	0	0	(1,602,593)	(15,252,614)		(15,252,614)	4,867,033	0	0	0	912,775		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / .1596	0	0	306,452	2,924,729		2,924,729	(929,082)	0	0	0	173,862		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	.1733 / 3.8238	0	0	(1,097,825)	(10,139,220)		(10,139,220)	3,398,453	0	0	0	652,492		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	.1983 / 4.1163	0	0	(435,124)	(4,245,508)		(4,245,508)	1,302,029	0	0	0	239,451		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	.1239 / 4.3363	0	0	(750,133)	(7,625,332)		(7,625,332)	2,202,219	0	0	0	392,966		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	.145 / 4.415	0	0	(479,890)	(4,936,945)		(4,936,945)	1,398,617	0	0	0	246,887		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2011	02/08/2041	0	12,000,000	.1444 / 4.4575	0	0	(515,043)	(5,328,659)		(5,328,659)	1,494,431	0	0	0	262,254		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	02/18/2041	0	11,000,000	.16 / 4.4413	0	0	(470,164)	(4,861,554)		(4,861,554)	1,367,771	0	0	0	240,569		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / .1236	0	0	296,577	3,072,336		3,072,336	(869,071)	0	0	0	153,690		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / .1696	0	0	892,036	4,921,817		4,921,817	(2,158,528)	0	0	0	364,805		PD (Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2025	0	7,150,000	3.6338 / .1756	0	0	247,838	574,872		574,872	(448,207)	0	0	0	65,977		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / .2156	0	0	205,038	912,790		912,790	(482,841)	0	0	0	78,537		PD (Duration)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	50,000,000	1.8813 / .1026	0	0	889,139	78,886		78,886	(870,603)	0	0	0	75,580		PD (Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	25,000,000	1.91 / .1409	0	0	435,943	39,190		39,190	(425,650)	0	0	0	37,790		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / .1345	0	0	8,340,803	34,976,995		34,976,995	(35,831,258)	0	0	0	9,071,401		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / .2009	0	0	618,307	3,838,462		3,838,462	(2,413,318)	0	0	0	568,738		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	25,000,000	2.6063 / .1301	0	0	606,609	3,724,483		3,724,483	(2,402,601)	0	0	0	569,476		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / .1211	0	0	514,759	3,465,173		3,465,173	(1,971,220)	0	0	0	455,787		PD (Duration)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2021	12/31/2021	0	0		0	0	0	(1)		(1)	0	0	0	0	0		CR (Credit Risk)
Interest Rate Swap - 146812PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/30/2027	0	3,817,624	3.185 / 1.8138	0	120,474	18,200	35,262		35,262	(80,405)	0	(4,807)	0	45,772		SD (Asset Cashflow)
Interest Rate Swap - 146816PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/04/2027	0	2,922,238	3.17 / 1.8138	0	91,685	13,785	27,228		27,228	(60,162)	0	(4,296)	0	32,707		SD (Asset Cashflow)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										597,200,184	101,692,318	26,038,943	1,187,444,445	XXX	1,187,444,445	(126,983,263)	0	(25,391,971)	0	666,830,390	XXX	XXX
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	189,742	1,652,083		1,652,083	(83,422)	733,975	0	0	85,531		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AB3 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2032	0	1,910,000	4.73 / 4.61	0	0	13,081	257,741		257,741	44,674	15,260	0	0	31,218		FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(84,100)	3,598,063		3,598,063	750,377	781,956	0	0	227,169		FX (Foreign Exchange)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	214,656	4,859,106		4,859,106	349,088	156,250	0	0	381,988		FX (Foreign Exchange)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C@9 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	59,109	1,077,834		1,077,834	(9,673)	49,368	0	0	53,353		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 1.9048	0	0	252,292	2,564,464		2,564,464	(589,718)	55,228	0	0	104,414		FX (Foreign Exchange)
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	4,457,000	5.5575 / 5.26	0	0	49,447	863,726		863,726	(15,890)	34,285	0	0	37,082		FX (Foreign Exchange)
Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	6,400,000	5.5575 / 5.26	0	0	71,004	1,240,261		1,240,261	(22,817)	49,231	0	0	53,247		FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	11,703,996	5.755 / 6.6	0	0	(168,098)	(1,025,586)		(1,025,586)	185,804	(107,162)	0	0	70,702		FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	1,733,925	5.755 / 6.6	0	0	(24,903)	(151,939)		(151,939)	27,526	(15,876)	0	0	10,474		FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	20,217	311,553		311,553	131,053	23,969	0	0	59,412		FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AC1 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	4,150,000	5.07 / 5.01	0	0	27,967	430,982		430,982	181,290	33,158	0	0	82,187		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AC3 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	20,217	311,553		311,553	131,053	23,969	0	0	59,412		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	20,217	311,553		311,553	131,053	23,969	0	0	59,412		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AA7 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	19,982	446,653		446,653	17,597	23,969	0	0	35,766		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AA6 - The Bryanston Three Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	19,982	446,653		446,653	17,597	23,969	0	0	35,766		FX (Foreign Exchange)
Currency Swap - 108563PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,871,621	3.34 / 1.39	0	0	168,568	150,640		150,640	(155,401)	672,635	0	0	80,397		FX (Foreign Exchange)
Currency Swap - 108564PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,311,385	3.34 / 1.39	0	0	157,923	141,127		141,127	(145,588)	630,159	0	0	75,320		FX (Foreign Exchange)
Currency Swap - 109599PR - Receive: Fixed USD Pay: Fixed CAD	C3298*AA0 - Ag Growth Intl Inc - Hansen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2015	05/22/2025	0	5,424,837	4.44 / 4.44	0	0	6,856	255,971		255,971	14,030	(44,769)	0	0	49,959		FX (Foreign Exchange)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	28,700,000	3.96 / 2.1	0	0	488,560	(481,433)		(481,433)	(274,398)	2,232,653	0	0	178,408		FX (Foreign Exchange)
Currency Swap - 109636PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	19,800,000	3.96 / 2.1	0	0	337,056	(332,138)		(332,138)	(189,306)	1,540,297	0	0	123,083		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	1,453	50,722		50,722	(2,396)	(1,209)	0	0	3,087		FX (Foreign Exchange)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	855	29,836		29,836	(1,409)	(711)	0	0	1,816		FX (Foreign Exchange)
Currency Swap - 110293PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	855	29,836		29,836	(1,409)	(711)	0	0	1,816		FX (Foreign Exchange)
Currency Swap - 110294PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	855	29,836		29,836	(1,409)	(711)	0	0	1,816		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	6,339	221,859		221,859	(10,458)	(5,293)	0	0	13,513		FX (Foreign Exchange)
Currency Swap - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	3,729	130,505		130,505	(6,152)	(3,113)	0	0	7,949		FX (Foreign Exchange)
Currency Swap - 110329PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	3,729	130,505		130,505	(6,152)	(3,113)	0	0	7,949		FX (Foreign Exchange)
Currency Swap - 110330PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	3,729	130,505		130,505	(6,152)	(3,113)	0	0	7,949		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	3,814,338	5.755 / 6.6	(1,676)	0	(54,783)	(334,239)		(334,239)	60,553	(34,924)	0	0	23,042		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	6,533,838	5.755 / 6.6	(2,871)	0	(93,842)	(572,540)		(572,540)	103,726	(59,824)	0	0	39,470		FX (Foreign Exchange)
Currency Swap - 110629PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,000,000	4.03 / 3.56	0	0	27,709	451,393		451,393	(1,354)	24,162	0	0	26,963		FX (Foreign Exchange)
Currency Swap - 110630PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,210,000	4.03 / 3.56	0	0	29,648	482,990		482,990	(1,449)	25,854	0	0	28,851		FX (Foreign Exchange)
Currency Swap - 110631PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,280,000	4.03 / 3.56	0	0	30,295	493,523		493,523	(1,481)	26,418	0	0	29,480		FX (Foreign Exchange)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853#AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	81,156	911,546		911,546	563,828	62,500	0	0	187,081		FX (Foreign Exchange)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853#AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	81,156	911,546		911,546	563,828	62,500	0	0	187,081		FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	0	183,923,679	3.9882 / 6.2486	0	0	(1,799,465)	52,429,253		52,429,253	25,863,339	29,305,731	0	0	1,881,397		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AA4 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.392 / 3.96	90,409	0	13,766	205,378		205,378	18,559	13,044	(7,269)	0	19,753		FX (Foreign Exchange)
Currency Swap - 112811PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2022	0	1,277,059	3.98 / 2.55	213,123	0	22,360	222,729		222,729	23,872	80,621	(34,607)	0	4,809		FX (Foreign Exchange)
Currency Swap - 112812PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2024	0	2,554,118	5.5575 / 5.26	354,315	0	28,336	494,965		494,965	33,856	19,647	(42,961)	0	21,250		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	53,529	0	6,761	110,812		110,812	13,268	6,213	(3,394)	0	11,300		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/12/2027	0	930,550	3.52 / 1.96	(24,226)	0	13,639	(616)		(616)	(8,002)	70,858	1,720	0	10,609		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q7450#AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	24,772	0	(13,113)	81,686		81,686	80,192	68,304	(1,607)	0	17,865		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113437PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	29,261	436,120		436,120	39,551	42,814	0	0	56,381		FX (Foreign Exchange)
Currency Swap - 113438PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	15,119,000	3.836 / 3.45	0	0	88,479	1,318,740		1,318,740	119,596	129,461	0	0	170,483		FX (Foreign Exchange)
Currency Swap - 113544PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	5,000,000	3.93 / 2.02	0	0	88,748	16,679		16,679	(53,695)	381,843	0	0	30,536		FX (Foreign Exchange)
Currency Swap - 113545PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	3,952,650	3.93 / 2.02	0	0	70,158	13,186		13,186	(42,447)	301,858	0	0	24,140		FX (Foreign Exchange)
Currency Swap - 113546PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	7,238,190	3.93 / 2.02	0	0	128,475	24,146		24,146	(77,731)	552,771	0	0	44,205		FX (Foreign Exchange)
Currency Swap - 114472PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	23,838,557	3.809 / 2.72	0	0	229,765	(387,282)		(387,282)	92,695	229,712	0	0	196,885		FX (Foreign Exchange)
Currency Swap - 114473PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	2,105,443	3.809 / 2.72	0	0	20,293	(34,205)		(34,205)	8,187	20,288	0	0	17,389		FX (Foreign Exchange)
Currency Swap - 114476PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	28,006,000	3.69 / 2.62	0	0	265,900	(676,737)		(676,737)	41,672	269,870	0	0	183,814		FX (Foreign Exchange)
Currency Swap - 114477PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	2,473,000	3.69 / 2.62	0	0	23,480	(59,758)		(59,758)	3,680	23,830	0	0	16,231		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	1	0	97,708	1,073,406		1,073,406	70,834	1,434,127	0	0	195,862		FX (Foreign Exchange)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	189,242	2,540,442		2,540,442	1,098,342	4,070,052	0	0	667,093		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	9,558	128,305		128,305	55,472	205,558	0	0	33,692		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	35,119	471,447		471,447	203,827	755,307	0	0	123,797		FX (Foreign Exchange)
Currency Swap - 115125PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	11,992,000	3.3 / 1.32	0	0	223,553	(237,133)		(237,133)	(166,787)	939,237	0	0	85,421		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	12/31/2028	0	1,785,040	4.3 / .766	0	0	60,475	8,305		8,305	(100,873)	145,400	0	0	23,614		FX (Foreign Exchange)
Currency Swap - 117933PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	15,114,379	4.01 / 2.77	0	0	162,315	60,057		60,057	146,437	145,577	0	0	179,555		FX (Foreign Exchange)
Currency Swap - 117934PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	16,287,390	4.01 / 2.77	0	0	174,913	64,718		64,718	157,802	156,875	0	0	193,491		FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	7,520,693	4.03 / .688	0	0	246,359	386,123		386,123	(414,542)	578,798	0	0	89,790		FX (Foreign Exchange)
Currency Swap - 118152PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	12,083,996	4.03 / .688	0	0	395,884	620,410		620,410	(666,073)	929,994	0	0	144,271		FX (Foreign Exchange)
Currency Swap - 118647PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	49,172,491	4.63 / 2.55	0	0	484,266	833,382		833,382	(59,112)	3,750,923	0	0	638,769		FX (Foreign Exchange)
Currency Swap - 118648PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	29,928,492	4.63 / 2.55	0	0	294,745	507,232		507,232	(35,978)	2,282,973	0	0	388,783		FX (Foreign Exchange)
Currency Swap - 118678PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	64,660,000	4.08 / 1.9644	0	0	1,346,681	(1,299,865)		(1,299,865)	(2,978,154)	628,499	0	0	762,087		FX (Foreign Exchange)
Currency Swap - 118679PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	14,781,000	4.08 / 1.9644	0	0	307,845	(297,144)		(297,144)	(680,793)	143,672	0	0	174,210		FX (Foreign Exchange)
Currency Swap - 118726PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	4,077,888	4.34 / 3.19	0	0	38,086	(27,443)		(27,443)	48,349	39,438	0	0	48,364		FX (Foreign Exchange)
Currency Swap - 118727PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	1,001,938	4.34 / 3.19	0	0	9,358	(6,743)		(6,743)	11,879	9,690	0	0	11,883		FX (Foreign Exchange)
Currency Swap - 118870PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2017	08/16/2027	0	7,500,000	4.79 / 3.62	0	0	70,703	(10,103)		(10,103)	89,656	72,199	0	0	88,950		FX (Foreign Exchange)
Currency Swap - 119229PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	10,176,460	3.62 / 3.74	0	0	(9,442)	38,081		38,081	81,226	(87,172)	0	0	141,527		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 119230PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	21,063,728	3.62 / 3.74	0	0	(19,544)	78,821		78,821	168,125	(180,433)	0	0	292,940		FX (Foreign Exchange)
Currency Swap - 119751PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AC2 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2037	0	10,711,200	4.47 / 3.35	0	0	116,912	352,971		352,971	501,696	100,000	0	0	212,653		FX (Foreign Exchange)
Currency Swap - 119760PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2032	0	7,843,556	4.0675 / 3.05	0	0	77,773	239,299		239,299	224,225	73,228	0	0	128,681		FX (Foreign Exchange)
Currency Swap - 119761PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2032	0	10,691,217	4.0675 / 3.05	0	0	106,009	326,179		326,179	305,632	99,813	0	0	175,399		FX (Foreign Exchange)
Currency Swap - 122502PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AE6 - Compagnie des Levures Lesaffre Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2018	09/27/2033	0	49,120,000	4.06 / 1.96	0	0	1,075,574	6,384,388		6,384,388	48,098	3,454,000	0	0	841,489		FX (Foreign Exchange)
Currency Swap - 123808PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AD2 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2018	10/12/2028	0	3,609,500	4.24 / 1.82	0	0	86,691	303,345		303,345	(45,170)	266,735	0	0	47,001		FX (Foreign Exchange)
Currency Swap - 124384PR - Receive: Fixed USD Pay: Fixed GBP	81725TH*4 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	11/01/2023	0	7,491,985	4.07 / 2.53	0	0	107,316	(116,342)		(116,342)	(22,090)	72,255	0	0	50,758		FX (Foreign Exchange)
Currency Swap - 124646PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AB6 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2038	0	17,834,941	4.6875 / 3.17	0	0	253,080	1,061,596		1,061,596	846,689	170,324	0	0	364,875		FX (Foreign Exchange)
Currency Swap - 124668PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	24,279,964	4.5475 / 3.08	0	0	333,075	1,227,047		1,227,047	774,972	231,874	0	0	433,347		FX (Foreign Exchange)
Currency Swap - 124669PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	29,575,512	4.5475 / 3.08	0	0	405,720	1,494,671		1,494,671	943,996	282,446	0	0	527,861		FX (Foreign Exchange)
Currency Swap - 124939PR - Receive: Fixed USD Pay: Fixed GBP	G03698BD7 - Anglian Water Services Fin Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	04/16/2029	0	8,242,417	4.31 / 2.87	0	0	111,206	296,343		296,343	93,179	78,428	0	0	111,296		FX (Foreign Exchange)
Currency Swap - 125115PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AD0 - Birmingham Airport Finance PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2018	01/25/2049	0	17,225,018	4.898 / 3.21	0	0	259,746	1,441,933		1,441,933	1,826,001	166,586	0	0	448,076		FX (Foreign Exchange)
Currency Swap - 125281PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AC9 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2030	0	7,499,974	5.73 / 4.03	0	0	104,053	172,333		172,333	154,206	73,431	0	0	111,944		FX (Foreign Exchange)
Currency Swap - 125295PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	12,914	13,006		13,006	13,531	10,366	0	0	13,917		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125310PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	3,030,982	4.415 / 2.87	0	0	40,360	36,286		36,286	36,569	29,593	0	0	40,334		FX (Foreign Exchange)
Currency Swap - 125311PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	22,292,968	4.415 / 2.87	0	0	296,850	266,887		266,887	268,968	217,654	0	0	296,658		FX (Foreign Exchange)
Currency Swap - 125847PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	14,075,010	4.15 / 1.81	0	0	315,651	741,963		741,963	(123,324)	1,066,120	0	0	185,765		FX (Foreign Exchange)
Currency Swap - 125848PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	17,434,932	4.15 / 1.81	0	0	391,002	919,081		919,081	(152,764)	1,320,620	0	0	230,110		FX (Foreign Exchange)
Currency Swap - 126333PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	7,608,055	4.415 / 2.87	177,773	0	101,308	91,082		91,082	107,681	74,280	(15,889)	0	101,242		FX (Foreign Exchange)
Currency Swap - 127303PR - Receive: Fixed USD Pay: Fixed EUR	B03968AD0 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	06/06/2029	0	34,050,000	4.98 / 2.468	0	0	800,397	2,045,218		2,045,218	(121,184)	2,590,500	0	0	464,155		FX (Foreign Exchange)
Currency Swap - 127324PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,565,736	5.36 / 2.75	0	0	165,274	370,537		370,537	(65,238)	499,517	0	0	81,983		FX (Foreign Exchange)
Currency Swap - 127325PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,616,080	5.36 / 2.75	0	0	166,541	373,378		373,378	(65,738)	503,347	0	0	82,612		FX (Foreign Exchange)
Currency Swap - 127326PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	1,070,506	5.36 / 2.75	0	0	26,947	60,414		60,414	(10,637)	81,443	0	0	13,367		FX (Foreign Exchange)
Currency Swap - 127327PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	13,111,619	5.68 / 2.985	0	0	340,153	696,984		696,984	(181,426)	997,523	0	0	150,020		FX (Foreign Exchange)
Currency Swap - 127328PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	6,931,968	5.68 / 2.985	0	0	179,835	368,488		368,488	(95,918)	527,379	0	0	79,314		FX (Foreign Exchange)
Currency Swap - 127329PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	1,228,450	5.68 / 2.985	0	0	31,870	65,302		65,302	(16,998)	93,460	0	0	14,056		FX (Foreign Exchange)
Currency Swap - 127511PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	05/02/2029	0	42,220,031	4.33 / 1.86	0	0	999,458	1,364,983		1,364,983	(631,032)	3,247,839	0	0	571,871		FX (Foreign Exchange)
Currency Swap - 127904PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	1,382,668	3.89 / 2.73	0	0	13,870	12,333		12,333	47,747	13,300	0	0	24,332		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 127905PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	12,706,511	3.89 / 2.73	0	0	127,459	113,343		113,343	438,791	122,225	0	0	223,605		FX (Foreign Exchange)
Currency Swap - 127906PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	25,905,533	3.89 / 2.73	0	0	259,859	231,080		231,080	894,590	249,188	0	0	455,877		FX (Foreign Exchange)
Currency Swap - 127939PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AA7 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	07/01/2024	0	1,620,035	3.493 / 3.1	0	0	1,394	(59,310)		(59,310)	20,448	104,337	0	0	12,814		FX (Foreign Exchange)
Currency Swap - 128095PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/30/2026	0	18,275,006	3.685 / 3.43	0	0	(15,472)	(375,787)		(375,787)	575,993	1,176,990	0	0	193,836		FX (Foreign Exchange)
Currency Swap - 128558PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AB6 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2049	0	1,147,250	4.12 / 2.94	0	0	11,381	(56,203)		(56,203)	140,740	11,321	0	0	30,207		FX (Foreign Exchange)
Currency Swap - 128559PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AC4 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2054	0	9,440,335	4.21 / 3.01	0	0	95,118	(448,265)		(448,265)	1,522,675	93,159	0	0	270,046		FX (Foreign Exchange)
Currency Swap - 128880PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AC5 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2029	0	1,243,400	4.045 / 2.97	0	0	9,761	(69,116)		(69,116)	28,846	12,500	0	0	17,265		FX (Foreign Exchange)
Currency Swap - 128884PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AE1 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2031	0	2,486,800	4.1195 / 3.03	0	0	19,737	(136,824)		(136,824)	79,102	25,000	0	0	38,750		FX (Foreign Exchange)
Currency Swap - 128885PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AG6 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2037	0	16,164,200	4.39 / 3.19	0	0	143,624	(915,060)		(915,060)	915,754	162,500	0	0	320,365		FX (Foreign Exchange)
Currency Swap - 128886PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/17/2030	0	1,398,576	4.13 / 3.07	0	0	10,709	(80,504)		(80,504)	37,837	14,060	0	0	20,442		FX (Foreign Exchange)
Currency Swap - 128924PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	1,165,563	4.22 / 3.13	0	0	9,207	(65,603)		(65,603)	42,482	11,718	0	0	18,930		FX (Foreign Exchange)
Currency Swap - 128925PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	9,934,766	4.22 / 3.13	0	0	78,481	(559,175)		(559,175)	362,098	99,875	0	0	161,353		FX (Foreign Exchange)
Currency Swap - 128937PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	1,011,009	4.51 / 3.29	0	0	9,146	(58,944)		(58,944)	61,759	10,164	0	0	20,565		FX (Foreign Exchange)
Currency Swap - 128938PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	5,612,956	4.51 / 3.29	0	0	50,776	(327,244)		(327,244)	342,876	56,428	0	0	114,176		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129185PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	3,489,636	4.136 / 1.76	0	0	77,644	128,352		128,352	12,735	271,640	0	0	55,191		FX (Foreign Exchange)
Currency Swap - 129186PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	15,661,319	4.136 / 1.76	0	0	177,531	576,036		576,036	228,086	1,219,107	0	0	247,694		FX (Foreign Exchange)
Currency Swap - 130994PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	2,642,060	3.794 / 2.81	0	0	21,309	(161,337)		(161,337)	234,444	25,725	0	0	63,439		FX (Foreign Exchange)
Currency Swap - 130995PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	26,039,315	3.794 / 2.81	0	0	210,010	(1,590,086)		(1,590,086)	2,310,605	253,538	0	0	625,240		FX (Foreign Exchange)
Currency Swap - 131004PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,423,814	3.426 / 2.61	0	0	15,783	(112,734)		(112,734)	103,397	23,600	0	0	43,795		FX (Foreign Exchange)
Currency Swap - 131005PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,009,147	3.426 / 2.61	0	0	13,082	(93,447)		(93,447)	85,708	19,563	0	0	36,303		FX (Foreign Exchange)
Currency Swap - 131006PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	19,803,899	3.426 / 2.61	0	0	128,952	(921,097)		(921,097)	844,814	192,825	0	0	357,831		FX (Foreign Exchange)
Currency Swap - 131009PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	1,476,370	3.218 / 2.48	0	0	8,583	(58,257)		(58,257)	34,999	14,375	0	0	20,956		FX (Foreign Exchange)
Currency Swap - 131010PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	2,622,803	3.218 / 2.48	0	0	15,248	(103,495)		(103,495)	62,177	25,538	0	0	37,229		FX (Foreign Exchange)
Currency Swap - 131094PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	27,400,000	5.4825 / 2.2301	0	0	1,084,059	9,731,452		9,731,452	(2,328,203)	208,969	0	0	410,754		FX (Foreign Exchange)
Currency Swap - 131095PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 2.2301	0	0	87,041	781,358		781,358	(186,936)	16,779	0	0	32,980		FX (Foreign Exchange)
Currency Swap - 131096PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 2.2301	0	0	75,172	674,809		674,809	(161,445)	14,491	0	0	28,483		FX (Foreign Exchange)
Currency Swap - 136553PR - Receive: Fixed USD Pay: Fixed GBP	Q3915*AF7 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	07/20/2028	0	6,609,331	3.58 / 3.399	(147,923)	0	(52,890)	(473,912)		(473,912)	212,771	66,500	17,311	0	84,600		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 138415PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	8,026	11,350		11,350	18,292	12,675	0	0	20,621		FX (Foreign Exchange)
Currency Swap - 138416PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	8,026	11,350		11,350	18,292	12,675	0	0	20,621		FX (Foreign Exchange)
Currency Swap - 138417PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	8,026	11,350		11,350	18,292	12,675	0	0	20,621		FX (Foreign Exchange)
Currency Swap - 142255PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2312@AA7 - CHARTER HALL WHSL MGMT LTD BP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2021	08/04/2031	0	26,266,666	2.6525 / .045	0	0	221,592	2,057,963		2,057,963	385,218	1,672,745	0	0	406,796		FX (Foreign Exchange)
Currency Swap - 142257PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2312@AA7 - CHARTER HALL WHSL MGMT LTD BP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2021	08/04/2031	0	7,504,873	2.6525 / .045	0	0	63,313	587,998		587,998	110,064	477,934	0	0	116,229		FX (Foreign Exchange)
Currency Swap - 142659CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2021	03/07/2026	0	107,000,000	3.9882 / 6.2486	0	4,197,187	(996,713)	30,501,402		30,501,402	5,694,850	21,012,914	(403,549)	0	1,094,527		FX (Foreign Exchange)
Currency Swap - 142726PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	9,185,783	3.62 / 4.3	0	0	0	344,843		344,843	76,838	268,006	0	0	247,392		FX (Foreign Exchange)
Currency Swap - 142727PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	11,679,470	3.62 / 4.3	0	0	0	438,459		438,459	97,697	340,762	0	0	314,552		FX (Foreign Exchange)
Currency Swap - 142728PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	22,157,779	3.62 / 4.3	0	0	0	831,825		831,825	185,347	646,478	0	0	596,755		FX (Foreign Exchange)
Currency Swap - 142760PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	7,819,065	3.53 / 2.75	0	10,766	0	57,485		57,485	(86,725)	133,444	0	0	153,518		FX (Foreign Exchange)
Currency Swap - 142776PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	8,380,961	3.53 / 2.75	0	0	0	50,076		50,076	(104,497)	154,573	0	0	164,550		FX (Foreign Exchange)
Currency Swap - 142777PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	12,660,996	3.53 / 2.75	0	0	0	75,649		75,649	(157,862)	233,511	0	0	248,583		FX (Foreign Exchange)
Currency Swap - 143011PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2309*AC0 - Charter Hall Wholesale Mgt Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2021	08/04/2031	0	30,061,452	2.555 / .045	0	0	184,311	491,125		491,125	(1,075,588)	1,430,961	135,752	0	465,567		FX (Foreign Exchange)

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Currency Swap - 144610PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G8407#AC5 - St. James's Place Partnership Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/05/2031	0	20,224,719	3.11 / 1.8003	0	0	108,441	259,546		259,546	(1,008,301)	1,218,624	49,223	0	313,267		FX (Foreign Exchange)
Currency Swap - 144984PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	01/16/2032	0	8,038,615	2.445 / 5.2	0	0	0	(184,132)		(184,132)	(168,250)	(15,882)	0	0	127,375		FX (Foreign Exchange)
Currency Swap - 144985PR - Receive: Fixed USD Pay: Floating NZD3M +155 BPS NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	01/16/2031	0	13,666,000	2.3825 / 5.17	0	0	0	(319,942)		(319,942)	(292,942)	(27,000)	0	0	205,479		FX (Foreign Exchange)
Currency Swap - 144991PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	01/16/2032	0	9,055,433	2.445 / 5.2	0	0	0	(207,424)		(207,424)	(189,533)	(17,891)	0	0	143,487		FX (Foreign Exchange)
Currency Swap - 145564PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AD0 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/16/2022	0	10,277,332	4.0068 / 3.87	0	1,600,606	7,319	1,719,183		1,719,183	(1,084,502)	1,631,287	(428,208)	0	50,340		FX (Foreign Exchange)
Currency Swap - 145586PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/19/2022	0	1,885,652	3.542 / 3.45	0	292,037	962	314,611		314,611	(200,143)	300,485	(77,767)	0	9,275		FX (Foreign Exchange)
Currency Swap - 145666PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/18/2022	0	426,799	4.705 / 6.94	0	72,978	(2,966)	75,351		75,351	(57,891)	79,741	(19,478)	0	2,096		FX (Foreign Exchange)
Currency Swap - 145799PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AS7 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/14/2026	0	6,155,559	4.15 / 3.75	0	811,983	138,126	888,016		888,016	(618,852)	746,933	(52,048)	0	66,755		FX (Foreign Exchange)
Currency Swap - 145841PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/10/2025	0	9,277,736	4.645 / 4.92	0	1,995,675	8,919	1,920,810		1,920,810	(1,590,768)	1,679,416	(163,513)	0	90,153		FX (Foreign Exchange)
Currency Swap - 145881PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/30/2022	0	466,615	5.23 / 4.21	0	67,850	1,595	79,831		79,831	(47,414)	76,871	(17,476)	0	2,330		FX (Foreign Exchange)
Currency Swap - 145883PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/30/2022	0	2,652,843	5.23 / 4.21	0	385,750	9,071	453,862		453,862	(269,563)	437,033	(99,358)	0	13,246		FX (Foreign Exchange)
Currency Swap - 145889PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/25/2022	0	23,833,380	3.98 / 2.55	0	3,500,930	113,606	4,156,727		4,156,727	(2,023,798)	4,018,115	(1,338,520)	0	89,748		FX (Foreign Exchange)
Currency Swap - 145903PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/01/2029	0	14,857,666	4.8863 / 1.9048	0	5,382,708	161,952	5,080,259		5,080,259	(3,085,951)	3,002,605	(219,103)	0	206,846		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 145906PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	5,478,147	4.34 / 2.82	0	807,535	30,595	923,795		923,795	(640,632)	840,847	(83,955)	0	46,519		FX (Foreign Exchange)
Currency Swap - 145907PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	8,848,678	4.34 / 2.82	0	1,304,386	49,420	1,492,177		1,492,177	(1,034,793)	1,358,194	(135,610)	0	75,141		FX (Foreign Exchange)
Currency Swap - 145910PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AE8 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/12/2022	0	7,942,629	3.525 / 1.65	0	840,569	51,729	1,044,506		1,044,506	(529,537)	973,755	(240,280)	0	36,948		FX (Foreign Exchange)
Currency Swap - 145914PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	1,032,651	5.5575 / 5.26	0	190,079	1,049	200,118		200,118	(141,348)	171,929	(20,541)	0	8,592		FX (Foreign Exchange)
Currency Swap - 145915PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	1,714,530	5.5575 / 5.26	0	315,592	1,742	332,260		332,260	(234,682)	285,456	(34,105)	0	14,265		FX (Foreign Exchange)
Currency Swap - 145919PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	753,954	5.5575 / 5.26	0	138,779	766	146,109		146,109	(103,200)	125,528	(14,998)	0	6,273		FX (Foreign Exchange)
Currency Swap - 145921PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2026	0	1,027,878	5.92 / 5.55	0	202,087	1,294	213,112		213,112	(147,508)	171,134	(12,602)	0	11,223		FX (Foreign Exchange)
Currency Swap - 145928PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2026	0	2,616,417	5.92 / 5.55	0	514,404	3,294	542,467		542,467	(375,474)	435,613	(32,077)	0	28,568		FX (Foreign Exchange)
Currency Swap - 145929PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2026	0	3,656,249	5.92 / 5.55	0	718,842	4,603	758,058		758,058	(524,697)	608,737	(44,825)	0	39,922		FX (Foreign Exchange)
Currency Swap - 145955PR - Receive: Fixed USD Pay: Fixed GBP	G3646#AB9 - Forth Ports Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/05/2023	0	5,510,118	5.02 / 4.8	0	880,946	7,345	939,253		939,253	(650,660)	841,254	(132,288)	0	38,276		FX (Foreign Exchange)
Currency Swap - 145980PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	17,983,977	2.425 / 2.16	0	(494,803)	4,580	(288,867)		(288,867)	540,062	(365,098)	30,972	0	177,529		FX (Foreign Exchange)
Currency Swap - 146001PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AK8 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/18/2025	0	5,821,579	5.045 / 7.19	0	837,558	(38,599)	935,585		935,585	(926,767)	1,087,680	(62,886)	0	57,961		FX (Foreign Exchange)
Currency Swap - 146005PR - Receive: Fixed USD Pay: Fixed AUD	87124VB*9 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/20/2028	0	11,569,842	4.47 / 6.04	0	2,277,927	(42,572)	2,585,145		2,585,145	(2,185,657)	2,592,410	(99,535)	0	151,815		FX (Foreign Exchange)
Currency Swap - 146008PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AD5 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/28/2022	0	7,378,486	5.78 / 4.905	0	789,287	31,924	1,005,621		1,005,621	(307,596)	990,352	(466,421)	0	18,146		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146019PR - Receive: Fixed USD Pay: Fixed CAD	C41110AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/16/2023	0	9,532,965	5.755 / 6.6	0	(895,434)	(28,518)	(835,345)		(835,345)	651,675	(715,831)	124,245	0	57,587		FX (Foreign Exchange)
Currency Swap - 146028PR - Receive: Fixed USD Pay: Fixed CAD	C41110AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/16/2023	0	6,277,090	7.38 / 7.8	0	(698,173)	(10,485)	(656,687)		(656,687)	519,159	(595,582)	117,909	0	37,919		FX (Foreign Exchange)
Currency Swap - 146061PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/17/2023	0	10,350,730	4.4655 / 3.64	0	1,362,758	39,170	1,652,045		1,652,045	(1,523,606)	1,624,148	188,745	0	69,352		FX (Foreign Exchange)
Currency Swap - 146076PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/09/2024	0	764,744	6.62 / 4.65	0	70,951	5,740	94,861		94,861	(63,501)	79,967	7,444	0	6,369		FX (Foreign Exchange)
Currency Swap - 146077PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/09/2024	0	1,385,163	6.62 / 4.65	0	128,511	10,397	171,819		171,819	(115,017)	144,842	13,483	0	11,536		FX (Foreign Exchange)
Currency Swap - 146084PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/09/2024	0	764,744	6.62 / 4.65	0	70,951	5,740	94,861		94,861	(63,501)	79,967	7,444	0	6,369		FX (Foreign Exchange)
Currency Swap - 146103PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/16/2024	0	16,253,794	3.589 / 3.57	0	2,155,531	500	2,374,529		2,374,529	(1,748,291)	2,212,751	(245,463)	0	131,704		FX (Foreign Exchange)
Currency Swap - 146123PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/18/2022	0	1,171,282	4.705 / 6.94	0	29,052	(8,139)	206,788		206,788	(33,756)	218,837	(7,346)	0	5,753		FX (Foreign Exchange)
Currency Swap - 146138PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/24/2025	0	1,521,102	4.03 / 3.56	0	212,267	4,182	228,871		228,871	(157,192)	193,617	(19,821)	0	13,671		FX (Foreign Exchange)
Currency Swap - 146140PR - Receive: Fixed USD Pay: Fixed EUR	81725TF@4 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/07/2022	0	17,687,231	3.465 / 1.848	0	(782,495)	93,836	(169,915)		(169,915)	641,924	(242,809)	213,465	0	81,637		FX (Foreign Exchange)
Currency Swap - 146142PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2025	0	1,571,767	3.99 / 3.86	0	(63,832)	600	(59,752)		(59,752)	82,719	(83,183)	4,543	0	15,633		FX (Foreign Exchange)
Currency Swap - 146143PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2025	0	5,305,903	3.99 / 3.86	0	(215,480)	2,027	(201,710)		(201,710)	279,239	(280,806)	15,337	0	52,773		FX (Foreign Exchange)
Currency Swap - 146144PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2025	0	6,908,446	3.99 / 3.86	0	(280,561)	2,639	(262,632)		(262,632)	363,577	(365,617)	19,969	0	68,712		FX (Foreign Exchange)
Currency Swap - 146151PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2025	0	3,815,796	3.99 / 3.86	0	(154,965)	1,458	(145,062)		(145,062)	200,817	(201,944)	11,030	0	37,952		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146153PR - Receive: Fixed USD Pay: Fixed EUR	249030C#2 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/11/2025	0	6,798,359	3.9 / 2.05	0	(659,254)	41,447	(417,225)		(417,225)	657,521	(460,884)	45,392	0	67,525		FX (Foreign Exchange)
Currency Swap - 146156PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/17/2023	0	6,079,345	6.09 / 5.75	0	421,893	13,695	509,727		509,727	(261,453)	439,503	(90,216)	0	33,469		FX (Foreign Exchange)
Currency Swap - 146159PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/17/2023	0	4,299,099	6.09 / 5.75	0	298,348	9,685	360,461		360,461	(184,890)	310,801	(63,798)	0	23,668		FX (Foreign Exchange)
Currency Swap - 146160PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/12/2026	0	912,205	3.54 / 1.61	0	(45,318)	5,869	(15,996)		(15,996)	54,868	(28,711)	3,165	0	9,159		FX (Foreign Exchange)
Currency Swap - 146167PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG DEUTSCHLAND GMBH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/06/2026	0	10,272,225	5.808 / 5.834	0	2,113,775	19,667	2,332,474		2,332,474	(2,067,104)	2,432,242	(146,440)	0	107,116		FX (Foreign Exchange)
Currency Swap - 146172PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	09/29/2024	0	6,604,084	3.45 / 3.07	0	784,580	9,256	825,577		825,577	(603,795)	717,344	(72,552)	0	54,705		FX (Foreign Exchange)
Currency Swap - 146173PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	09/29/2024	0	11,793,006	3.45 / 3.07	0	1,401,036	16,529	1,474,244		1,474,244	(1,078,205)	1,280,971	(129,558)	0	97,687		FX (Foreign Exchange)
Currency Swap - 146208PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/20/2024	0	3,141,252	5.95 / 3.5	0	(288,755)	22,540	(178,618)		(178,618)	298,390	(226,554)	38,302	0	27,070		FX (Foreign Exchange)
Currency Swap - 146211PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/20/2024	0	2,094,168	5.95 / 3.5	0	(192,504)	15,027	(119,078)		(119,078)	198,927	(151,036)	25,534	0	18,046		FX (Foreign Exchange)
Currency Swap - 146240PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/05/2022	0	4,829,922	3.96 / 3.46	0	(177,076)	8,050	(184,670)		(184,670)	6,312	(184,876)	170,971	0	2,800		FX (Foreign Exchange)
Currency Swap - 146244PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/05/2022	0	1,164,361	3.96 / 3.46	0	(42,688)	1,941	(44,519)		(44,519)	1,522	(44,569)	41,216	0	675		FX (Foreign Exchange)
Currency Swap - 146246PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	09/30/2024	0	4,141,696	4.25 / 2.83	0	(237,173)	15,040	(196,139)		(196,139)	362,865	(341,776)	19,945	0	34,341		FX (Foreign Exchange)
Currency Swap - 146248PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	5,698,310	4.16 / 3.54	0	(384,503)	10,575	(373,688)		(373,688)	456,514	(488,787)	43,088	0	44,292		FX (Foreign Exchange)
Currency Swap - 146251PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	2,577,472	4.16 / 3.54	0	(173,919)	4,784	(169,027)		(169,027)	206,492	(221,089)	19,490	0	20,034		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146257PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/13/2029	0	4,923,697	4.09 / .668	0	284,163	100,697	340,586		340,586	133,651	(66,702)	(10,525)	0	68,321		FX (Foreign Exchange)
Currency Swap - 146259PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/13/2029	0	7,000,281	4.09 / .668	0	0	124,233	484,229		484,229	579,064	(94,834)	0	0	97,135		FX (Foreign Exchange)
Currency Swap - 146269PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/12/2026	0	13,256,947	3.54 / 1.61	0	(658,604)	85,286	(232,466)		(232,466)	797,392	(417,248)	45,994	0	133,103		FX (Foreign Exchange)
Currency Swap - 146271PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AA6 - Elfelagid SEV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2023	0	6,371,111	3.39 / 1.53	0	(325,892)	37,710	(132,169)		(132,169)	336,667	(187,765)	44,821	0	44,564		FX (Foreign Exchange)
Currency Swap - 146276PR - Receive: Fixed USD Pay: Fixed EUR	N5276#AA5 - Littelfuse Netherlands C.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/08/2023	0	7,156,227	3.43 / 1.14	0	(652,797)	54,253	(423,756)		(423,756)	679,288	(539,339)	89,092	0	49,814		FX (Foreign Exchange)
Currency Swap - 146281PR - Receive: Fixed USD Pay: Fixed EUR	N5276#AA5 - Littelfuse Netherlands C.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/08/2023	0	4,555,038	3.43 / 1.14	0	(415,514)	34,532	(269,727)		(269,727)	432,376	(343,297)	56,708	0	31,707		FX (Foreign Exchange)
Currency Swap - 146282PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2036	0	13,442,723	4.37 / .876	0	(422,793)	154,484	(130,462)		(130,462)	1,249,390	(977,676)	20,617	0	255,942		FX (Foreign Exchange)
Currency Swap - 146300PR - Receive: Fixed USD Pay: Fixed GBP	G26858AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/22/2024	0	986,479	3.6 / 2.15	0	(70,478)	4,595	(52,765)		(52,765)	95,584	(85,862)	7,991	0	7,629		FX (Foreign Exchange)
Currency Swap - 146303PR - Receive: Fixed USD Pay: Fixed GBP	G26858AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/22/2024	0	4,684,717	3.6 / 2.15	0	(334,695)	21,820	(250,575)		(250,575)	453,923	(407,751)	37,947	0	36,231		FX (Foreign Exchange)
Currency Swap - 146304PR - Receive: Fixed USD Pay: Fixed GBP	G26858AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/22/2024	0	2,896,601	3.6 / 2.15	0	(206,945)	13,491	(154,933)		(154,933)	280,665	(252,116)	23,463	0	22,402		FX (Foreign Exchange)
Currency Swap - 146309PR - Receive: Fixed USD Pay: Fixed GBP	G26858AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/22/2024	0	1,822,637	3.6 / 2.15	0	(130,216)	8,489	(97,489)		(97,489)	176,603	(158,640)	14,764	0	14,096		FX (Foreign Exchange)
Currency Swap - 146332PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/17/2027	0	6,744,371	3.69 / 1.77	0	(235,418)	43,164	11,656		11,656	343,468	(107,857)	11,463	0	80,007		FX (Foreign Exchange)
Currency Swap - 146350PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/05/2025	0	1,112,115	3.72 / 1.67	0	(9,849)	(3,941)	22,659		22,659	31,008	782	718	0	10,667		FX (Foreign Exchange)
Currency Swap - 146351PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/05/2025	0	3,755,705	3.72 / 1.67	0	(33,259)	(13,309)	76,523		76,523	104,716	2,640	2,426	0	36,024		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146357PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/05/2025	0	2,696,879	3.72 / 1.67	0	(23,883)	(9,557)	54,949		54,949	75,194	1,896	1,742	0	25,868		FX (Foreign Exchange)
Currency Swap - 146399PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AD6 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	08/18/2025	0	2,286,075	4.22 / 3.07	0	(74,895)	8,763	(31,717)		(31,717)	147,091	(109,572)	5,660	0	21,783		FX (Foreign Exchange)
Currency Swap - 146401PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AB2 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	08/18/2025	0	4,174,160	4.49 / 3.32	0	(113,407)	16,279	(34,927)		(34,927)	249,819	(179,857)	8,518	0	39,774		FX (Foreign Exchange)
Currency Swap - 146406PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	08/16/2027	0	3,230,000	4.79 / 3.62	0	(76,081)	12,597	(4,351)		(4,351)	207,356	(139,175)	3,548	0	38,308		FX (Foreign Exchange)
Currency Swap - 146407PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	08/16/2027	0	937,112	4.79 / 3.62	0	(22,073)	3,655	(1,262)		(1,262)	60,160	(40,378)	1,029	0	11,114		FX (Foreign Exchange)
Currency Swap - 146410PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/06/2023	0	1,313,509	3.1 / 1.05	0	34,758	(4,419)	70,275		70,275	(11,353)	52,558	(5,687)	0	8,520		FX (Foreign Exchange)
Currency Swap - 146416PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/06/2023	0	4,243,882	3.1 / 1.05	0	112,301	(14,277)	227,056		227,056	(36,682)	169,813	(18,376)	0	27,526		FX (Foreign Exchange)
Currency Swap - 146417PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/06/2023	0	433,413	3.1 / 1.05	0	11,469	(1,458)	23,189		23,189	(3,746)	17,342	(1,877)	0	2,811		FX (Foreign Exchange)
Currency Swap - 146418PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/06/2023	0	5,873,187	3.1 / 1.05	0	155,415	(19,758)	314,227		314,227	(50,765)	235,007	(25,430)	0	38,094		FX (Foreign Exchange)
Currency Swap - 146421PR - Receive: Fixed USD Pay: Fixed EUR	887389E@9 - TIMKEN CO Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/07/2027	0	3,115,706	3.91 / 2.02	0	61,766	19,479	167,802		167,802	7,206	102,028	(3,199)	0	37,146		FX (Foreign Exchange)
Currency Swap - 146427PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	10/06/2027	0	3,076,842	3.65 / 2.69	0	0	9,698	73,884		73,884	109,619	(35,734)	0	0	36,942		FX (Foreign Exchange)
Currency Swap - 146430PR - Receive: Fixed USD Pay: Fixed EUR	G4940*AB4 - Irish Ferries Fin Desgt Act Co Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	12/02/2024	0	4,466,404	3.56 / 1.4	0	147,558	32,406	262,235		262,235	(32,785)	162,002	(14,540)	0	38,174		FX (Foreign Exchange)
Currency Swap - 146434PR - Receive: Fixed USD Pay: Fixed EUR	G4940*AB4 - Irish Ferries Fin Desgt Act Co Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	12/02/2024	0	2,852,767	3.56 / 1.4	0	94,248	20,698	167,494		167,494	(20,940)	103,473	(9,287)	0	24,383		FX (Foreign Exchange)
Currency Swap - 146436PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	10/30/2024	0	4,681,539	3.61 / 1.4	0	147,068	34,674	267,508		267,508	(22,911)	158,305	(14,955)	0	39,382		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146439PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	7,415,558	3.61 / 1.4	0	232,956	54,923	423,732		423,732	(36,291)	250,755	(23,688)	0	62,382		FX (Foreign Exchange)
Currency Swap - 146443PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	11,645,802	3.61 / 1.4	0	365,847	86,254	665,452		665,452	(56,994)	393,800	(37,201)	0	97,968		FX (Foreign Exchange)
Currency Swap - 146445PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/21/2022	0	1,394,815	5.46 / 2.94	0	5,177	11,832	47,092		47,092	14,462	28,828	(1,376)	0	6,579		FX (Foreign Exchange)
Currency Swap - 146450PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/21/2022	0	1,267,684	5.46 / 2.94	0	4,705	10,754	42,800		42,800	13,144	26,201	(1,251)	0	5,979		FX (Foreign Exchange)
Currency Swap - 146452PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/30/2026	0	1,651,854	4.75 / 2.41	0	85,653	12,884	130,415		130,415	(19,848)	70,635	(6,025)	0	16,684		FX (Foreign Exchange)
Currency Swap - 146457PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/04/2025	0	3,008,862	4.48 / 3.01	0	186,230	15,272	227,378		227,378	(27,693)	85,366	(16,525)	0	27,166		FX (Foreign Exchange)
Currency Swap - 146460PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/04/2025	0	1,922,006	4.48 / 3.01	0	118,960	9,755	145,245		145,245	(17,690)	54,530	(10,556)	0	17,353		FX (Foreign Exchange)
Currency Swap - 146582PR - Receive: Fixed USD Pay: Fixed AUD	752000239 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	04/12/2023	0	5,569,813	3.86 / 3.87	0	324,596	2,461	309,902		309,902	(255,577)	298,700	(57,817)	0	31,535		FX (Foreign Exchange)
Currency Swap - 146585PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	3,948,631	4.624 / 1.86	0	200,714	36,380	298,037		298,037	(3,321)	116,919	(16,275)	0	37,092		FX (Foreign Exchange)
Currency Swap - 146588PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	3,471,209	4.624 / 1.86	0	176,446	31,981	262,002		262,002	(2,919)	102,783	(14,307)	0	32,607		FX (Foreign Exchange)
Currency Swap - 146589PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	21,695,057	4.624 / 1.86	0	1,102,788	199,884	1,637,515		1,637,515	(18,246)	642,391	(89,419)	0	203,794		FX (Foreign Exchange)
Currency Swap - 146590PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	1,491,775	4.624 / 1.86	0	75,829	13,744	112,597		112,597	(1,255)	44,172	(6,149)	0	14,013		FX (Foreign Exchange)
Currency Swap - 146599PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	994,040	6.207 / 3.36	0	53,629	9,495	81,524		81,524	3,836	27,867	(3,808)	0	10,641		FX (Foreign Exchange)
Currency Swap - 146604PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	804,660	6.207 / 3.36	0	43,412	7,686	65,993		65,993	3,105	22,558	(3,083)	0	8,613		FX (Foreign Exchange)

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Currency Swap - 146605PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/28/2026	0	1,313,014	4.69 / 4.76	0	(12,738)	(264)	26,162		26,162	39,198	(994)	696	0	14,296		FX (Foreign Exchange)
Currency Swap - 146606PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/28/2026	0	2,800,282	4.69 / 4.76	0	(27,167)	(564)	55,796		55,796	83,599	(2,120)	1,484	0	30,489		FX (Foreign Exchange)
Currency Swap - 146610PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/01/2025	0	4,484,766	4.38 / 2.87	0	(9,164)	21,500	68,402		68,402	228,474	(151,466)	558	0	43,439		FX (Foreign Exchange)
Currency Swap - 146613PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/01/2025	0	4,314,345	4.38 / 2.87	0	(8,816)	20,683	65,802		65,802	219,792	(145,710)	536	0	41,788		FX (Foreign Exchange)
Currency Swap - 146614PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/01/2025	0	6,772,927	4.38 / 2.87	0	(13,839)	32,470	103,301		103,301	345,043	(228,745)	842	0	65,602		FX (Foreign Exchange)
Currency Swap - 146618PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/26/2025	0	10,556,809	4.61 / 1.79	0	611,416	100,217	869,873		869,873	(33,631)	339,615	(47,527)	0	102,033		FX (Foreign Exchange)
Currency Swap - 146619PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/26/2025	0	1,713,759	4.61 / 1.79	0	99,255	16,269	141,212		141,212	(5,460)	55,132	(7,715)	0	16,564		FX (Foreign Exchange)
Currency Swap - 146624PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	1,917,159	6.67 / 4.95	0	(31,820)	10,102	(254)		(254)	96,566	(68,842)	3,841	0	18,656		FX (Foreign Exchange)
Currency Swap - 146625PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	1,054,437	6.67 / 4.95	0	(17,501)	5,556	(140)		(140)	53,112	(37,863)	2,113	0	10,261		FX (Foreign Exchange)
Currency Swap - 146628PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	2,373,930	6.67 / 4.95	0	(39,401)	12,509	(314)		(314)	119,574	(85,244)	4,757	0	23,101		FX (Foreign Exchange)
Currency Swap - 146631PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AA3 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/01/2025	0	794,294	5.37 / 3.65	0	(19,837)	4,447	(4,860)		(4,860)	61,942	(48,372)	1,407	0	7,862		FX (Foreign Exchange)
Currency Swap - 146633PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AA3 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/01/2025	0	7,355,438	5.37 / 3.65	0	(183,697)	41,182	(45,002)		(45,002)	573,602	(447,940)	13,033	0	72,809		FX (Foreign Exchange)
Currency Swap - 146641PR - Receive: Fixed USD Pay: Fixed CAD	C9082@AA5 - Transurban Cardinal Hldngs LTD Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/10/2023	0	2,974,919	4.634 / 4.22	0	(91,732)	2,876	(92,432)		(92,432)	92,064	(113,165)	20,401	0	15,673		FX (Foreign Exchange)
Currency Swap - 146652PR - Receive: Fixed USD Pay: Fixed CAD	C9082@AA5 - Transurban Cardinal Hldngs LTD Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/10/2023	0	8,592,231	4.634 / 4.22	0	(264,941)	8,306	(266,964)		(266,964)	265,901	(326,847)	58,923	0	45,267		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146663PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	4,898,272	3.46 / .94	0	75,851	41,145	208,170		208,170	132,132	5,593	(5,406)	0	49,912		FX (Foreign Exchange)
Currency Swap - 146666PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	5,997,814	3.46 / .94	0	92,878	50,382	254,899		254,899	161,792	6,849	(6,620)	0	61,116		FX (Foreign Exchange)
Currency Swap - 146667PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	7,802,707	2.405 / 2.21	0	290,815	5,122	363,601		363,601	(240,198)	331,778	(18,793)	0	77,024		FX (Foreign Exchange)
Currency Swap - 146668PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	16,520,108	3.46 / .94	0	255,819	138,769	702,083		702,083	445,633	18,864	(18,233)	0	168,335		FX (Foreign Exchange)
Currency Swap - 146671PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	5,897,989	3.46 / .94	0	91,332	49,543	250,657		250,657	159,099	6,735	(6,509)	0	60,099		FX (Foreign Exchange)
Currency Swap - 146672PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/02/2029	0	1,881,913	4.33 / 1.86	0	(3,163)	15,313	60,843		60,843	88,489	(24,645)	162	0	25,491		FX (Foreign Exchange)
Currency Swap - 146676PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	35,112,183	2.405 / 2.21	0	1,308,667	23,048	1,636,205		1,636,205	(1,080,892)	1,493,000	(84,569)	0	346,609		FX (Foreign Exchange)
Currency Swap - 146677PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	1,033,469	5.405 / 3.4	0	19,644	6,961	64,808		64,808	13,584	32,310	(730)	0	15,764		FX (Foreign Exchange)
Currency Swap - 146678PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	4,032,324	5.405 / 3.4	0	76,647	27,161	252,863		252,863	53,000	126,064	(2,847)	0	61,506		FX (Foreign Exchange)
Currency Swap - 146684PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	2,818,552	5.405 / 3.4	0	53,575	18,985	176,749		176,749	37,046	88,117	(1,990)	0	42,992		FX (Foreign Exchange)
Currency Swap - 146685PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	1,992,734	4.26 / 1.9	0	(33,558)	15,676	29,920		29,920	99,925	(38,583)	2,135	0	21,205		FX (Foreign Exchange)
Currency Swap - 146686PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	6,710,164	4.26 / 1.9	0	(112,999)	52,787	100,749		100,749	336,478	(129,921)	7,190	0	71,406		FX (Foreign Exchange)
Currency Swap - 146692PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	4,835,579	4.26 / 1.9	0	(81,431)	38,040	72,603		72,603	242,478	(93,625)	5,182	0	51,457		FX (Foreign Exchange)
Currency Swap - 146695PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/20/2026	0	3,417,455	4.08 / 2.98	0	(258,152)	12,531	(182,772)		(182,772)	355,793	(295,364)	14,951	0	36,796		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146696PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/20/2026	0	18,335,725	4.08 / 2.98	0	(1,385,067)	67,231	(980,628)		(980,628)	1,908,944	(1,584,723)	80,218	0	197,420		FX (Foreign Exchange)
Currency Swap - 146702PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/17/2030	0	2,419,593	4.13 / 3.07	0	(206,160)	8,549	(139,275)		(139,275)	276,797	(216,098)	6,187	0	35,366		FX (Foreign Exchange)
Currency Swap - 146704PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	13,987,537	2.425 / 2.16	0	(384,847)	8,299	(224,675)		(224,675)	420,048	(283,965)	24,090	0	138,078		FX (Foreign Exchange)
Currency Swap - 146707PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	9,026,864	2.235 / .98	0	(231,076)	37,762	94,171		94,171	85,164	228,998	11,085	0	111,247		FX (Foreign Exchange)
Currency Swap - 146711PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	5,748,154	2.235 / .98	0	(147,145)	24,046	59,967		59,967	54,231	145,822	7,059	0	70,840		FX (Foreign Exchange)
Currency Swap - 146712PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AL4 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/28/2031	0	2,372,123	2.51 / 1.12	0	(70,612)	10,991	43,133		43,133	51,372	60,177	2,195	0	35,730		FX (Foreign Exchange)
Currency Swap - 146716PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AH1 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/02/2027	0	6,383,436	3.916 / 4.146	0	(292,551)	(4,904)	(47,996)		(47,996)	390,630	(159,743)	13,668	0	77,671		FX (Foreign Exchange)
Currency Swap - 146719PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\E1 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/23/2024	0	2,673,255	3.1345 / 2.72	0	(355,872)	1,204	(289,815)		(289,815)	339,316	(307,801)	34,542	0	22,079		FX (Foreign Exchange)
Currency Swap - 146720PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\E1 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/23/2024	0	5,237,862	3.1345 / 2.72	0	(697,281)	2,359	(567,850)		(567,850)	664,842	(603,092)	67,680	0	43,260		FX (Foreign Exchange)
Currency Swap - 146729PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	4,594,527	3.38 / 2.36	0	(556,394)	14,485	(372,961)		(372,961)	392,366	(243,340)	34,407	0	47,925		FX (Foreign Exchange)
Currency Swap - 146735PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	3,305,118	3.38 / 2.36	0	(400,247)	10,420	(268,293)		(268,293)	282,252	(175,049)	24,751	0	34,475		FX (Foreign Exchange)
Currency Swap - 146738PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/29/2026	0	13,091,650	3.345 / 1.26	0	(497,984)	89,644	(59,456)		(59,456)	791,010	(381,494)	29,013	0	143,829		FX (Foreign Exchange)
Currency Swap - 146744PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	12,033,552	4.69 / 3.54	0	(1,511,828)	46,080	(957,366)		(957,366)	1,023,796	(540,697)	71,364	0	141,106		FX (Foreign Exchange)
Currency Swap - 146745PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	7,008,729	4.69 / 3.54	0	(880,537)	26,838	(557,601)		(557,601)	596,292	(314,919)	41,565	0	82,185		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146749PR - Receive: Fixed USD Pay: Fixed EUR	243435A*5 - Dechra Pharmaceuticals plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/22/2027	0	7,068,379	3.1988 / 1.19	0	(275,433)	47,329	(34,290)		(34,290)	416,572	(190,865)	15,436	0	79,493		FX (Foreign Exchange)
Currency Swap - 146755PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/22/2030	0	941,881	3.218 / 2.48	0	(60,978)	2,317	(37,166)		(37,166)	73,591	(51,834)	2,054	0	13,369		FX (Foreign Exchange)
Currency Swap - 146758PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	1,992,534	3.485 / 2.8	0	(65,468)	4,550	(22,807)		(22,807)	99,839	(60,869)	3,692	0	22,367		FX (Foreign Exchange)
Currency Swap - 146759PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	6,698,523	3.485 / 2.8	0	(220,091)	15,295	(76,672)		(76,672)	335,638	(204,630)	12,411	0	75,193		FX (Foreign Exchange)
Currency Swap - 146765PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	4,830,955	3.485 / 2.8	0	(158,729)	11,031	(55,296)		(55,296)	242,062	(147,579)	8,951	0	54,229		FX (Foreign Exchange)
Currency Swap - 146769PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	14,695,626	3.04 / 1.25	0	(991,069)	69,685	(581,015)		(581,015)	1,080,378	(715,538)	45,214	0	166,844		FX (Foreign Exchange)
Currency Swap - 146778PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	26,250,505	3.04 / 1.25	0	(1,770,328)	124,477	(1,037,856)		(1,037,856)	1,929,858	(1,278,151)	80,765	0	298,030		FX (Foreign Exchange)
Currency Swap - 146781PR - Receive: Fixed USD Pay: Fixed EUR	G4940@AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/11/2030	0	1,881,799	3.786 / 1.83	0	(132,934)	11,351	(40,562)		(40,562)	171,135	(82,929)	4,167	0	26,937		FX (Foreign Exchange)
Currency Swap - 146783PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/24/2028	0	11,178,756	2.905 / 2.682	0	(443,375)	8,310	(32,403)		(32,403)	925,954	(535,736)	20,755	0	137,645		FX (Foreign Exchange)
Currency Swap - 146819PR - Receive: Fixed USD Pay: Fixed CHF	116794B@6 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/11/2029	0	1,481,616	3.31 / 1.01	0	(75,073)	11,290	(90,785)		(90,785)	122,913	(141,226)	2,602	0	20,883		FX (Foreign Exchange)
Currency Swap - 146840PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	278,697	5.5575 / 5.26	0	0	283	54,009		54,009	7,608	46,401	0	0	2,319		FX (Foreign Exchange)
Currency Swap - 146905PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/20/2028	0	640,091	3.84 / 3.932	0	13,759	(196)	13,462		13,462	(5,362)	5,650	(586)	0	8,193		FX (Foreign Exchange)
Currency Swap - 146915PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/18/2032	0	13,506,074	4.15 / 2.29	0	0	85,413	923,588		923,588	302,671	620,917	0	0	221,911		FX (Foreign Exchange)
Currency Swap - 146923PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/29/2028	0	749,067	5.625 / 3.94	0	0	4,099	9,202		9,202	54,819	(45,618)	0	0	9,846		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 146935PR - Receive: Fixed USD Pay: Fixed CAD	218493AB0 - Cordelio AmalCo GP I Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2034	0	5,173,544	4.38 / 4.087	0	(113,161)	5,023	(109,282)		(109,282)	265,803	(264,381)	2,457	0	91,456		FX (Foreign Exchange)
Currency Swap - 146938PR - Receive: Fixed USD Pay: Fixed CAD	218493AA2 - Cordelio AmalCo GP I Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/30/2034	0	9,301,999	4.38 / 4.087	0	(211,605)	4,469	(198,656)		(198,656)	484,603	(475,354)	3,701	0	166,074		FX (Foreign Exchange)
Currency Swap - 146940PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AE3 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/13/2028	0	9,655,846	3.925 / 3.942	0	39,970	(69)	404,019		404,019	329,134	36,385	(1,469)	0	122,629		FX (Foreign Exchange)
Currency Swap - 146943PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AE3 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/13/2028	0	7,594,825	3.925 / 3.942	0	31,438	(54)	317,782		317,782	258,881	28,618	(1,156)	0	96,454		FX (Foreign Exchange)
Currency Swap - 146946PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/26/2028	0	1,881,921	4.82 / 5	0	(21,803)	(1,066)	56,748		56,748	79,185	(1,425)	790	0	24,423		FX (Foreign Exchange)
Currency Swap - 146951PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/18/2028	0	40,873	4.3155 / 2.77	0	(1,115)	196	(317)		(317)	2,648	(1,893)	43	0	513		FX (Foreign Exchange)
Currency Swap - 146954PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AE4 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/18/2028	0	2,726,908	4.25 / 2.69	0	(72,696)	13,208	(19,703)		(19,703)	176,168	(126,287)	3,111	0	34,218		FX (Foreign Exchange)
Currency Swap - 146957PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	2,608,366	4.11 / 2.6	0	79,336	10,507	102,715		102,715	75,965	(49,950)	(2,637)	0	33,043		FX (Foreign Exchange)
Currency Swap - 146965PR - Receive: Fixed USD Pay: Fixed AUD	Q0214#AB6 - Alsco Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/24/2024	0	7,860,992	2.68 / 3.33	0	93,297	(16,029)	157,139		157,139	(141,043)	209,942	(5,058)	0	60,864		FX (Foreign Exchange)
Currency Swap - 146967PR - Receive: Fixed USD Pay: Fixed EUR	81725TG*5 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/03/2024	0	3,999,481	3.61 / 1.27	0	(276,591)	30,557	(152,853)		(152,853)	325,149	(233,381)	31,969	0	30,599		FX (Foreign Exchange)
Currency Swap - 146971PR - Receive: Fixed USD Pay: Fixed EUR	81725TG*5 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/03/2024	0	2,541,832	3.61 / 1.27	0	(175,785)	19,420	(97,144)		(97,144)	206,646	(148,323)	20,317	0	19,447		FX (Foreign Exchange)
Currency Swap - 146980PR - Receive: Fixed USD Pay: Fixed GBP	G7059#AA2 - Phoenix Natural Gas PP Finance Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/05/2024	0	2,412,879	3.65 / 2.12	0	(197,006)	12,306	(153,089)		(153,089)	266,725	(243,484)	20,677	0	19,441		FX (Foreign Exchange)
Currency Swap - 146985PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AB9 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/23/2027	0	2,563,230	3.99 / 4.96	0	36,733	(7,413)	119,024		119,024	(65,679)	149,870	(1,900)	0	29,769		FX (Foreign Exchange)
Currency Swap - 147007PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/05/2022	0	1,067,331	3.96 / 3.46	0	(39,131)	1,779	(40,809)		(40,809)	1,395	(40,855)	37,782	0	619		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147020PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	36,505,000	4.15 / 2.29	0	0	685,605	2,496,327		2,496,327	(102,251)	2,644,469	0	0	599,794		FX (Foreign Exchange)
Currency Swap - 147024PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/17/2027	0	11,880,656	3.69 / 1.77	0	0	76,036	20,532		20,532	210,529	(189,997)	0	0	140,938		FX (Foreign Exchange)
Currency Swap - 147030PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2036	0	4,927,706	4.37 / .876	0	0	56,629	(47,824)		(47,824)	310,563	(358,387)	0	0	93,821		FX (Foreign Exchange)
Currency Swap - 147035PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/31/2025	0	4,043,077	6.365 / 6.39	0	7,008	(1,400)	88,617		88,617	47,744	34,460	(595)	0	38,267		FX (Foreign Exchange)
Currency Swap - 147037PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/27/2025	0	8,166,324	4.195 / 2.67	0	2,926	39,485	138,816		138,816	409,970	(273,873)	(207)	0	79,832		FX (Foreign Exchange)
Currency Swap - 147041PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	1,532,727	3.8 / 1.76	0	0	10,423	2,162		2,162	27,091	(24,929)	0	0	17,999		FX (Foreign Exchange)
Currency Swap - 147042PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	5,172,225	3.8 / 1.76	0	0	35,171	7,295		7,295	91,419	(84,124)	0	0	60,739		FX (Foreign Exchange)
Currency Swap - 147048PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	3,726,271	3.8 / 1.76	0	0	25,339	5,256		5,256	65,862	(60,606)	0	0	43,758		FX (Foreign Exchange)
Currency Swap - 147058PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	06/01/2028	0	2,493,189	4.089 / 3.17	0	(83,268)	5,438	(53,191)		(53,191)	145,896	(118,489)	2,671	0	31,584		FX (Foreign Exchange)
Currency Swap - 147059PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	15,262,757	3.8 / 1.76	0	0	290,754	21,527		21,527	(211,178)	1,177,783	0	0	179,234		FX (Foreign Exchange)
Currency Swap - 147060PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	25,105,924	3.8 / 1.76	0	0	478,266	35,411		35,411	(347,369)	1,937,352	0	0	294,824		FX (Foreign Exchange)
Currency Swap - 147064PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/21/2022	0	435,912	5.46 / 2.94	0	1,618	3,698	14,717		14,717	4,520	9,010	(430)	0	2,056		FX (Foreign Exchange)
Currency Swap - 147067PR - Receive: Fixed USD Pay: Fixed EUR	031100H82 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/31/2026	0	11,116,582	3.16 / 1.34	0	(620,145)	66,163	(231,415)		(231,415)	713,072	(360,292)	35,950	0	122,198		FX (Foreign Exchange)
Currency Swap - 147071PR - Receive: Fixed USD Pay: Fixed EUR	031100H82 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/31/2026	0	2,397,682	3.16 / 1.34	0	(133,756)	14,270	(49,913)		(49,913)	153,799	(77,710)	7,754	0	26,356		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 147074PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AB7 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/06/2027	0	4,756,937	3.47 / 2.62	0	(434,439)	13,478	(320,985)		(320,985)	520,373	(430,690)	23,771	0	53,270		FX (Foreign Exchange)
Currency Swap - 147076PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/11/2024	0	2,568,184	3.3 / 1.32	0	0	16,950	(50,784)		(50,784)	30,047	(80,831)	0	0	18,294		FX (Foreign Exchange)
Currency Swap - 147080PR - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/28/2026	0	3,498,252	3.55 / 1.84	0	(164,532)	19,940	(44,566)		(44,566)	175,732	(65,816)	10,050	0	37,414		FX (Foreign Exchange)
Currency Swap - 147085PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/15/2026	0	8,247,672	4.13 / 2.25	0	(812,766)	51,685	(499,867)		(499,867)	825,357	(559,138)	46,680	0	88,674		FX (Foreign Exchange)
Currency Swap - 147092PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/12/2026	0	79,652	3.54 / 1.61	0	0	512	(1,397)		(1,397)	1,110	(2,507)	0	0	800		FX (Foreign Exchange)
Currency Swap - 147106PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/28/2023	0	4,348,436	3.93 / 2.02	0	0	27,686	14,506		14,506	39,503	(24,998)	0	0	26,557		FX (Foreign Exchange)
Currency Swap - 147158PR - Receive: Fixed USD Pay: Fixed EUR	249030E*4 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/19/2026	0	4,079,016	3.9 / 2.05	0	(396,080)	25,154	(250,239)		(250,239)	396,699	(276,530)	25,672	0	41,470		FX (Foreign Exchange)
Currency Swap - 147250PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/13/2027	0	2,980,699	4.03 / .688	0	0	542,562	153,033		153,033	193,414	(40,380)	0	0	35,587		FX (Foreign Exchange)
Currency Swap - 147281PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	04/06/2026	0	19,914,144	2.35 / 1.03	0	0	78,539	279,859		279,859	(156,892)	436,751	0	0	205,659		FX (Foreign Exchange)
Currency Swap - 147282PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	04/06/2026	0	30,637,145	2.35 / 1.03	0	0	115,077	436,267		436,267	(235,658)	671,925	0	0	316,399		FX (Foreign Exchange)
Currency Swap - 147283PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	04/06/2026	0	10,723,001	2.35 / 1.03	0	0	40,277	152,694		152,694	(82,480)	235,174	0	0	110,740		FX (Foreign Exchange)
Currency Swap - 147635PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	8,403,339	3.52 / 1.915	0	0	0	134,953		134,953	9,747	125,206	0	0	182,029		FX (Foreign Exchange)
Currency Swap - 147636PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	16,173,259	3.52 / 1.915	0	0	0	259,733		259,733	18,760	240,974	0	0	350,337		FX (Foreign Exchange)
Currency Swap - 147637PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/14/2042	0	10,750,004	3.47 / 1.915	0	0	0	171,652		171,652	11,482	160,170	0	0	240,603		FX (Foreign Exchange)

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Currency Swap - 147641PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	7,008,016	3.52 / 1.915	0	0	0	112,545		112,545	8,129	104,416	0	0	151,804		FX (Foreign Exchange)
Currency Swap - 147643PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/14/2042	0	7,569,978	3.47 / 1.915	0	0	0	120,874		120,874	8,085	112,789	0	0	169,429		FX (Foreign Exchange)
Currency Swap - 147923PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	12/01/2036	0	3,125,993	3.205 / 1.57	0	0	0	87,876		87,876	15,378	72,498	0	0	60,372		FX (Foreign Exchange)
Currency Swap - 147924PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	12/01/2036	0	15,832,654	3.205 / 1.57	0	0	0	445,078		445,078	77,889	367,189	0	0	305,773		FX (Foreign Exchange)
Currency Swap - 148029PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/15/2025	0	1,092,001	4.37 / 2.85	0	16,005	5,293	33,867		33,867	40,492	(21,414)	(1,217)	0	10,630		FX (Foreign Exchange)
Currency Swap - 148030PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/16/2028	0	1,569,996	4.5075 / 3.06	0	41,506	7,205	73,458		73,458	64,452	(30,788)	(1,714)	0	20,460		FX (Foreign Exchange)
Currency Swap - 148031PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/15/2025	0	5,549,999	4.37 / 2.85	0	81,347	26,902	172,125		172,125	205,799	(108,836)	(6,185)	0	54,026		FX (Foreign Exchange)
Currency Swap - 148145PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/14/2037	0	29,928,460	3.155 / 2.56	0	0	0	(324,656)		(324,656)	(560,322)	235,666	0	0	580,289		FX (Foreign Exchange)
Currency Swap - 148212PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/02/2037	0	22,309,991	2.975 / 1.4	0	0	0	489,270		489,270	126,444	362,827	0	0	433,307		FX (Foreign Exchange)
Currency Swap - 148213PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/02/2037	0	47,530,096	2.975 / 1.4	0	0	0	1,042,361		1,042,361	269,381	772,981	0	0	923,134		FX (Foreign Exchange)
Currency Swap - 148426PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	20,445,026	3.665 / 2.9	0	0	13,468	(217,480)		(217,480)	(43,172)	(174,308)	0	0	471,235		FX (Foreign Exchange)
Currency Swap - 148427PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	45,455,581	3.665 / 2.9	0	0	29,944	(483,526)		(483,526)	(95,986)	(387,540)	0	0	1,047,699		FX (Foreign Exchange)
Currency Swap - 148464PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	10,064,677	3.935 / 2.875	0	1,260,077	17,781	1,572,810		1,572,810	(1,207,815)	1,573,912	(53,365)	0	130,614		FX (Foreign Exchange)
Currency Swap - 148465PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	22,877,297	3.935 / 2.875	0	3,311,796	40,416	3,575,042		3,575,042	(3,173,240)	3,577,550	(141,064)	0	296,889		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148466PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	425,388	6.3435 / 5.44	0	69,420	641	74,118		74,118	(50,963)	71,769	(16,107)	0	1,621		FX (Foreign Exchange)
Currency Swap - 148467PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	918,818	3.935 / 2.875	0	115,036	1,623	143,584		143,584	(110,264)	143,684	(4,872)	0	11,924		FX (Foreign Exchange)
Currency Swap - 148468PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	5,591,703	3.935 / 2.875	0	809,474	9,879	873,817		873,817	(775,608)	874,430	(34,479)	0	72,566		FX (Foreign Exchange)
Currency Swap - 148469PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	3,563,114	3.935 / 2.875	0	515,808	6,295	556,809		556,809	(494,228)	557,199	(21,970)	0	46,240		FX (Foreign Exchange)
Currency Swap - 148470PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	10,369,203	6.3435 / 5.44	0	1,692,170	15,614	1,806,695		1,806,695	(1,242,275)	1,749,424	(392,624)	0	39,507		FX (Foreign Exchange)
Currency Swap - 148471PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	1,112,444	6.3435 / 5.44	0	181,542	1,675	193,828		193,828	(133,276)	187,684	(42,122)	0	4,238		FX (Foreign Exchange)
Currency Swap - 148472PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	835,427	6.3435 / 5.44	0	136,335	1,258	145,562		145,562	(100,088)	140,948	(31,633)	0	3,183		FX (Foreign Exchange)
Currency Swap - 148473PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	4,415,491	6.3435 / 5.44	0	0	6,649	769,340		769,340	24,387	744,953	0	0	16,823		FX (Foreign Exchange)
Currency Swap - 148474PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	307,408	6.3435 / 5.44	0	50,166	463	53,562		53,562	(36,829)	51,864	(11,640)	0	1,171		FX (Foreign Exchange)
Currency Swap - 148475PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	2,048,684	6.3435 / 5.44	0	334,329	3,085	356,956		356,956	(245,441)	345,641	(77,572)	0	7,805		FX (Foreign Exchange)
Currency Swap - 148476PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	985,599	6.3435 / 5.44	0	160,842	1,484	171,727		171,727	(118,079)	166,284	(37,319)	0	3,755		FX (Foreign Exchange)
Currency Swap - 148477PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	352,833	6.3435 / 5.44	0	57,579	531	61,476		61,476	(42,271)	59,528	(13,360)	0	1,344		FX (Foreign Exchange)
Currency Swap - 148478PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	1,254,921	6.3435 / 5.44	0	0	1,890	218,653		218,653	6,931	211,722	0	0	4,781		FX (Foreign Exchange)
Currency Swap - 148479PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	87,368	6.3435 / 5.44	0	14,258	132	15,223		15,223	(10,467)	14,740	(3,308)	0	333		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148480PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	582,254	6.3435 / 5.44	0	95,019	877	101,450		101,450	(69,757)	98,234	(22,047)	0	2,218		FX (Foreign Exchange)
Currency Swap - 148494PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	7,573,305	3.2985 / 4.18	0	0	0	(328,290)		(328,290)	(313,156)	(15,134)	0	0	208,118		FX (Foreign Exchange)
Currency Swap - 148495PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	10,169,502	3.2985 / 4.18	0	0	0	(440,831)		(440,831)	(420,509)	(20,322)	0	0	279,462		FX (Foreign Exchange)
Currency Swap - 148557PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,442,094	2.905 / 1.24	0	0	0	43,021		43,021	71,025	(28,004)	0	0	54,607		FX (Foreign Exchange)
Currency Swap - 148564PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	5,676,130	2.905 / 1.24	0	0	0	70,944		70,944	117,124	(46,180)	0	0	90,049		FX (Foreign Exchange)
Currency Swap - 148565PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,891,957	2.905 / 1.24	0	0	0	48,644		48,644	80,308	(31,664)	0	0	61,744		FX (Foreign Exchange)
Currency Swap - 148567PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	5,105,889	2.905 / 1.24	0	0	0	63,817		63,817	105,357	(41,540)	0	0	81,002		FX (Foreign Exchange)
Currency Swap - 148586PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	0	7,858,984	3.0935 / 1.4	0	(349)	0	169,131		169,131	245,188	(75,708)	0	0	136,942		FX (Foreign Exchange)
Currency Swap - 148595PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	0	5,451,968	3.0935 / 1.4	0	0	0	117,572		117,572	170,335	(52,763)	0	0	95,000		FX (Foreign Exchange)
Currency Swap - 148596PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	0	45,998,092	3.0935 / 1.4	0	0	0	991,952		991,952	1,437,108	(445,156)	0	0	801,515		FX (Foreign Exchange)
Currency Swap - 148603PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	01/12/2034	0	15,400,080	3.2875 / 1.59	0	0	0	301,045		301,045	548,723	(247,678)	0	0	267,095		FX (Foreign Exchange)
Currency Swap - 148886PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	5,580,036	3.315 / 2.2	0	0	0	164,785		164,785	310,415	(145,630)	0	0	130,623		FX (Foreign Exchange)
Currency Swap - 148903PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	29,620,008	3.315 / 2.2	0	0	0	874,712		874,712	1,647,749	(773,037)	0	0	693,376		FX (Foreign Exchange)
Currency Swap - 148904PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	29,090,028	3.315 / 2.2	0	0	0	859,061		859,061	1,618,266	(759,206)	0	0	680,970		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 148906PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2021	12/01/2043	0	9,969,960	3.315 / 2.2	0	0	0	294,424		294,424	554,625	(260,201)	0	0	233,387		FX (Foreign Exchange)
Currency Swap - 131028PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2019	11/29/2024	0	10,828,490	3.085 / 1.061	0	0	208,887	(180,888)		(180,888)	(186,622)	848,648	0	0	92,381		FX (Foreign Exchange)
Currency Swap - 131029PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2019	11/29/2024	0	6,316,619	3.085 / 1.061	0	0	121,851	(105,518)		(105,518)	(108,863)	495,045	0	0	53,889		FX (Foreign Exchange)
Currency Swap - 131030PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2019	11/29/2024	0	8,121,368	3.085 / 1.061	0	0	156,665	(135,666)		(135,666)	(139,966)	636,486	0	0	69,285		FX (Foreign Exchange)
Currency Swap - 131031PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2019	11/29/2024	0	46,021,084	3.085 / 1.061	0	0	887,771	(768,775)		(768,775)	(793,143)	3,606,753	0	0	392,617		FX (Foreign Exchange)
Currency Swap - 131032PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2019	11/29/2024	0	18,949,858	3.085 / 1.061	0	0	365,553	(316,554)		(316,554)	(326,588)	1,485,134	0	0	161,666		FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										737,225	27,067,501	22,884,620	194,232,781	XXX	194,232,781	45,305,870	141,787,947	(3,801,324)	0	45,630,186	XXX	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2018	01/12/2028	0	66,207,168	4911 / Total Return	0	0	286,480	(7,814,658)		(7,814,658)	(1,474,263)	0	0	0	813,046		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2021	01/12/2028	0	7,556,962	4911 / Total Return	0	0	31,327	0		0	0	0	0	0	92,802		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2021	01/12/2028	0	5,547,970	4911 / Total Return	0	0	14,755	0		0	0	0	0	0	68,131		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2021	01/12/2028	0	4,622,689	4911 / Total Return	0	0	5,777	0		0	0	0	0	0	56,768		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/12/2021	01/12/2028	0	1,665,369	4911 / Total Return	0	0	94,592	0		0	0	0	0	0	20,451		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/07/2018	02/09/2028	0	69,865,584	5078 / Total Return	0	0	320,141	(1,772,498)		(1,772,498)	2,645,937	0	0	0	863,308		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/10/2021	02/09/2028	0	7,483,036	5078 / Total Return	0	0	29,832	0		0	0	0	0	0	92,466		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2021	02/09/2028	0	6,575,013	...5078 / Total Return	0	0	17,001	0		0	0	0	0	0	81,246		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2021	02/09/2028	0	4,271,075	...5078 / Total Return	0	0	5,314	0		0	0	0	0	0	52,776		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/09/2028	0	5,670,427	...5078 / Total Return	0	0	70,166	0		0	0	0	0	0	70,068		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	0	83,551,890	...6986 / Total Return	0	0	522,972	815,705		815,705	13,321,137	0	0	0	565,649		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2021	10/31/2023	0	15,290,731	...6986 / Total Return	0	0	86,091	0		0	0	0	0	0	103,519		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2021	10/31/2023	0	5,670,332	...6986 / Total Return	0	0	20,847	0		0	0	0	0	0	38,388		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	10/31/2023	0	1,690,238	...6986 / Total Return	0	0	3,022	0		0	0	0	0	0	11,443		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2021	10/31/2023	0	2,088,834	...6986 / Total Return	0	0	134,500	0		0	0	0	0	0	14,141		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	0	98,473,128	...5661 / Total Return	0	0	492,686	(3,186,049)		(3,186,049)	9,014,538	0	0	0	701,903		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2021	01/12/2024	0	14,799,624	...5661 / Total Return	0	0	70,566	0		0	0	0	0	0	105,490		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	01/12/2024	0	4,860,444	...5661 / Total Return	0	0	14,927	0		0	0	0	0	0	34,645		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2021	01/12/2024	0	3,796,524	...5661 / Total Return	0	0	160,920	0		0	0	0	0	0	27,061		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	0	139,723,853	...3494 / Total Return	0	0	440,336	(3,559,699)		(3,559,699)	5,503,344	0	0	0	1,014,208		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2021	02/09/2024	0	14,965,289	...3494 / Total Return	0	0	40,368	0		0	0	0	0	0	108,628		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2021	02/09/2024	0	13,149,337	...3494 / Total Return	0	0	22,636	0		0	0	0	0	0	95,447		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2021	02/09/2024	0	8,541,703	...3494 / Total Return	0	0	6,958	0		0	0	0	0	0	62,001		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/09/2024	0	11,340,260	...3494 / Total Return	0	0	91,091	0		0	0	0	0	0	82,315		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	0	129,863,707	...4626 / Total Return	0	0	540,139	(7,500,837)		(7,500,837)	(4,894,584)	0	0	0	1,021,128		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	06/21/2024	0	8,204,652	...4626 / Total Return	0	0	25,200	0		0	0	0	0	0	64,514		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2021	06/21/2024	0	11,529,113	...4626 / Total Return	0	0	22,244	0		0	0	0	0	0	90,654		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2021	06/21/2024	0	5,225,185	...4626 / Total Return	0	0	4,958	0		0	0	0	0	0	41,086		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	06/21/2024	0	8,022,895	...4626 / Total Return	0	0	23,020	0		0	0	0	0	0	63,085		EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	0	268,830,397	...416 / Total Return	0	0	993,054	(8,895,149)		(8,895,149)	(4,067,948)	0	0	0	929,794		EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2021	06/23/2022	0	18,992,771	...416 / Total Return	0	0	50,913	0		0	0	0	0	0	65,690		EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2021	06/23/2022	0	21,858,025	...416 / Total Return	0	0	37,018	0		0	0	0	0	0	75,600		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	06/23/2022	0	10,571,027	.416 / Total Return	0	0	8,775	0		0	0	0	0	0	36,562		EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2021	06/23/2022	0	22,872,312	.416 / Total Return	0	0	35,685	0		0	0	0	0	0	79,108		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	0	104,734,816	.4594 / Total Return	0	0	438,424	(2,545,500)		(2,545,500)	5,258,722	0	0	0	884,397		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2021	11/07/2024	0	11,702,131	.4594 / Total Return	0	0	42,292	0		0	0	0	0	0	98,815		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2021	11/07/2024	0	8,839,823	.4594 / Total Return	0	0	21,140	0		0	0	0	0	0	74,645		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2021	11/07/2024	0	8,348,610	.4594 / Total Return	0	0	9,396	0		0	0	0	0	0	70,497		EL (Equity Risk Liability)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2021	11/07/2024	0	8,595,455	.4594 / Total Return	0	0	98,000	0		0	0	0	0	0	72,581		EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	0	123,598,929	.7356 / Total Return	0	0	815,308	(2,857,771)		(2,857,771)	(700,778)	0	0	0	1,107,636		EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2021	03/17/2025	0	7,981,511	.7356 / Total Return	0	0	40,199	0		0	0	0	0	0	71,527		EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2021	03/17/2025	0	11,260,227	.7356 / Total Return	0	0	36,511	0		0	0	0	0	0	100,909		EL (Equity Risk Liability)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2021	03/17/2025	0	1,508,848	.7356 / Total Return	0	0	46,678	0		0	0	0	0	0	13,522		EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2022	0	60,002,536	.Total Return / 3609	0	0	(183,248)	(3,107,851)		(3,107,851)	(3,107,851)	0	0	0	82,309		EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2021	01/28/2022	0	11,325,780	.Total Return / 3609	0	0	(22,031)	0		0	0	0	0	0	15,536		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	01/28/2022	0	1,907,711	Total Return / .3609	0	0	(1,739)	0		0	0	0	0	0	2,617		EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	01/28/2022	0	8,293,523	Total Return / .3609	0	0	(53,124)	0		0	0	0	0	0	11,377		EL (Equity Risk Liability)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	04/19/2022	0	146,185,331	.0636 / Total Return	0	0	71,022	1,440,777		1,440,777	1,440,777	0	0	0	401,062		EL (Equity Risk Liability)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2021	04/19/2022	0	5,144,997	.0636 / Total Return	0	0	19,793	0		0	0	0	0	0	14,115		EL (Equity Risk Liability)
Total Return Swap - 142605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2021	03/20/2022	0	21,072,000	Total Return / .2136	0	0	(15,104)	454,076		454,076	454,076	0	0	0	49,467		EL (Equity Risk Liability)
Total Return Swap - 147595CM - Receive: Fixed Pay: Floating 3 Month Libor +35 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/23/2022	0	42,493,304	Total Return / .566	0	0	(42,803)	1,688,808		1,688,808	1,688,808	0	0	0	101,561		EL (Equity Risk Liability)
Total Return Swap - 147596CM - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/23/2022	0	42,493,304	.566 / Total Return	0	0	42,803	(1,688,808)		(1,688,808)	(1,688,808)	0	0	0	101,561		EL (Equity Risk Liability)
Total Return Swap - 147597CM - Receive: Fixed Pay: Floating 3 Month Libor +44 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	0	201,079,085	Total Return / .6543	0	0	(218,426)	9,181,836		9,181,836	9,181,836	0	0	0	477,755		EL (Equity Risk Liability)
Total Return Swap - 147597CM - Receive: Fixed Pay: Floating 3 Month Libor +44 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	03/22/2022	0	10,601,246	Total Return / .6543	0	0	(38,470)	0		0	0	0	0	0	25,188		EL (Equity Risk Liability)
Total Return Swap - 147598CM - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	0	201,079,085	.6543 / Total Return	0	0	218,426	(9,181,836)		(9,181,836)	(9,181,836)	0	0	0	477,755		EL (Equity Risk Liability)
Total Return Swap - 147598CM - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	03/22/2022	0	10,601,246	.6543 / Total Return	0	0	38,470	0		0	0	0	0	0	25,188		EL (Equity Risk Liability)
Total Return Swap - 147599CM - Receive: Fixed Pay: Floating 3 Month Libor +18.5 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	0	69,082,478	Total Return / .3993	0	0	(48,940)	3,432,493		3,432,493	3,432,493	0	0	0	164,137		EL (Equity Risk Liability)
Total Return Swap - 147600CM - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	0	69,082,478	.3993 / Total Return	0	0	48,940	(3,432,493)		(3,432,493)	(3,432,493)	0	0	0	164,137		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	0	31,087,357	.Total Return / .3	0	0	(11,399)	(1,239,538)		(1,239,538)	(1,239,538)	0	0	0	140,745		EL (Equity Risk Liability)
Total Return Swap - 149198CM - Receive: Fixed Pay: Floating 3 Month Libor +70 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/23/2022	0	224,701,323	.Total Return / 0.91088	0	0	(246,818)	5,873,259		5,873,259	5,873,259	0	0	0	537,049		EL (Equity Risk Liability)
Total Return Swap - 149030CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed	Equity Portfolio Hedge	D2.2	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2021	01/11/2022	0	18,786,351	....9636 / Total Return	0	0	8,046	(549,296)		(549,296)	(549,296)	0	0	0	16,152		EL (Equity Risk Liability)
Total Return Swap - 149032PR - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed	Equity Portfolio Hedge	D2.2	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2021	01/11/2022	0	93,930,827	....9636 / Total Return	0	0	(2,730,144)	23,920		23,920	23,920	0	0	0	80,761		EL (Equity Risk Liability)
Total Return Swap - 149033CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed	Equity Portfolio Hedge	D2.2	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2021	01/11/2022	0	56,358,125	....9636 / Total Return	0	0	(1,638,076)	14,352		14,352	14,352	0	0	0	48,456		EL (Equity Risk Liability)
Total Return Swap - 149035CM - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed	Equity Portfolio Hedge	D2.2	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2021	01/11/2022	0	28,179,294	....9636 / Total Return	0	0	12,069	(823,937)		(823,937)	(823,937)	0	0	0	24,228		EL (Equity Risk Liability)
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	1,481,505	(35,230,699)	XXX	(35,230,699)	26,691,866	0	0	0	13,098,805	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										597,937,408	128,759,818	50,405,068	1,346,446,528	XXX	1,346,446,528	(54,985,527)	141,787,947	(29,193,295)	0	725,559,381	XXX	XXX
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	0	49,642,177	.....5 / Credit Event	(1,881,699)	0	250,109	(1,534,082)		262,451	0	0	56,268	0	49,642,177	1	RC (Credit Replications)
Credit Default Swap - 1412566CM Sell Protection, Receive Fixed	12607@QE3 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2021	06/20/2026	0	15,000,000	.....1 / Credit Event	0	364,699	112,500	313,523		364,480	0	0	(51,176)	0	15,000,000	3	RC (Credit Replications)
Credit Default Swap - 146223CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	12/20/2031	0	10,000,000	.....1 / Credit Event	0	96,014	27,500	93,582		95,356	0	0	(2,432)	0	10,000,000	3	RC (Credit Replications)
Credit Default Swap - 146247CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	12/20/2026	0	500,000,000	.....1 / Credit Event	0	12,514,457	1,375,000	11,875,201		12,143,752	0	0	(639,256)	0	500,000,000	3	RC (Credit Replications)
Credit Default Swap - 146253CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	12/20/2031	0	250,000,000	.....1 / Credit Event	0	2,301,965	687,500	2,243,663		2,383,910	0	0	(58,303)	0	250,000,000	3	RC (Credit Replications)
Credit Default Swap - 146801CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	12/20/2031	0	200,000,000	.....1 / Credit Event	0	1,910,828	527,778	1,864,370		1,907,128	0	0	(46,458)	0	200,000,000	3	RC (Credit Replications)
Credit Default Swap - 146804CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	12/20/2026	0	50,000,000	.....5 / Credit Event	0	4,850,000	659,722	4,626,308		4,594,188	0	0	(223,692)	0	50,000,000	6	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Credit Default Swap - 146810CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	12/20/2026	0	25,000,000	5 / Credit Event	0	2,425,000	329,861	2,313,154		2,297,094	0	0	(111,846)	0	25,000,000	6	RC (Credit Replications)
Credit Default Swap - 146839CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/20/2031	0	200,000,000	1 / Credit Event	0	1,719,688	522,222	1,678,332		1,907,128	0	0	(41,356)	0	200,000,000	3	RC (Credit Replications)
Credit Default Swap - 146867CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/20/2031	0	60,000,000	1 / Credit Event	0	498,434	156,667	486,448		572,138	0	0	(11,985)	0	60,000,000	3	RC (Credit Replications)
Credit Default Swap - 147656CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2021	12/20/2031	0	215,000,000	1 / Credit Event	0	1,306,443	471,806	1,280,080		2,050,163	0	0	(26,363)	0	215,000,000	3	RC (Credit Replications)
Credit Default Swap - 147699CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2021	12/20/2031	0	20,000,000	1 / Credit Event	0	150,678	43,333	147,671		190,713	0	0	(3,007)	0	20,000,000	3	RC (Credit Replications)
Credit Default Swap - 147996CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	12/20/2026	0	170,000,000	5 / Credit Event	0	0	2,431,944	0		15,620,239	0	0	0	0	170,000,000	6	RC (Credit Replications)
Credit Default Swap - 148136CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	12/20/2031	0	30,000,000	1 / Credit Event	0	222,600	48,333	219,291		286,069	0	0	(3,308)	0	30,000,000	3	RC (Credit Replications)
Credit Default Swap - 149194CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/20/2026	0	140,000,000	5 / Credit Event	0	12,362,000	291,667	12,267,375		12,863,726	0	0	(94,625)	0	140,000,000	6	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default										(1,881,699)	40,722,806	7,935,943	37,874,916	XXX	57,538,534	0	0	(1,257,540)	0	1,934,642,177	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(1,881,699)	40,722,806	7,935,943	37,874,916	XXX	57,538,534	0	0	(1,257,540)	0	1,934,642,177	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										939,103,458	101,692,318	114,631,442	1,588,469,607	XXX	1,910,331,190	(42,731,970)	0	(25,391,971)	0	736,251,375	XXX	XXX
1369999999. Total Swaps - Credit Default										(1,881,699)	40,722,806	7,935,943	37,874,916	XXX	57,538,534	0	0	(1,257,540)	0	1,934,642,177	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(1,026,267)	24,237,230	127,338,088	284,572,547	XXX	541,651,394	45,305,870	540,288,994	(3,787,370)	0	187,951,732	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	1,481,505	(35,230,699)	XXX	(35,230,699)	26,691,866	0	0	0	13,098,805	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										936,195,492	166,652,354	251,386,978	1,875,686,372	XXX	2,474,290,420	29,265,766	540,288,994	(30,436,881)	0	2,871,944,089	XXX	XXX
Bond Forward - 138582CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2020	03/31/2022	0	51,200,000	0 / 0	0	0	0	0		(1,930,146)	0	0	0	0	128,000		100% \ 100%
Bond Forward - 140769CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2021	06/30/2022	0	41,630,000	0 / 0	0	0	0	0		4,205,104	0	0	0	0	147,184		100% \ 100%
Bond Forward - 141174CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2021	09/30/2022	0	42,150,000	0 / 0	0	0	0	0		4,886,142	0	0	0	0	182,515		100% \ 100%
Bond Forward - 141852CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2021	12/30/2022	0	43,150,000	0 / 0	0	0	0	0		5,424,618	0	0	0	0	215,460		100% \ 100%
Bond Forward - 146344CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2021	03/30/2023	0	42,800,000	0 / 0	0	0	0	0		741,444	0	0	0	0	239,002		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2022	0	1,725,626	1.23259	0	0	0	169,702		169,702	0	(14,073)	(4,623)	0	4,314		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2022	0	1,972,992	1.23312	0	0	0	191,238		191,238	0	(18,760)	(5,049)	0	6,976		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2022	0	2,097,120	1.2336	0	0	0	200,591		200,591	0	(22,271)	(5,127)	0	9,081		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/30/2022	0	2,221,380	1.2341	0	0	0	209,305		209,305	0	(25,996)	(5,247)	0	11,092		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2023	0	1,852,305	1.23487	0	0	0	172,228		172,228	0	(23,109)	(4,396)	0	10,355		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2023	0	2,100,418	1.23554	0	0	0	193,065		193,065	0	(27,995)	(4,948)	0	12,862		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/29/2023	0	2,101,761	1.23633	0	0	0	191,465		191,465	0	(29,437)	(4,982)	0	13,880		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/29/2023	0	2,474,600	1.2373	0	0	0	223,765		223,765	0	(35,874)	(5,998)	0	17,475		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/28/2024	0	1,733,648	1.23832	0	0	0	155,705		155,705	0	(25,878)	(4,303)	0	12,979		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2024	0	2,107,065	1.23945	0	0	0	187,921		187,921	0	(32,312)	(5,376)	0	16,631		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2024	0	2,233,206	1.24067	0	0	0	197,864		197,864	0	(35,117)	(5,864)	0	18,517		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2024	0	2,608,053	1.24193	0	0	0	229,865		229,865	0	(41,890)	(7,046)	0	22,586		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2025	0	1,740,564	1.24326	0	0	0	152,836		152,836	0	(28,422)	(4,845)	0	15,689		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2025	0	2,240,424	1.24468	0	0	0	196,271		196,271	0	(37,090)	(6,430)	0	20,957		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2025	0	2,243,178	1.24621	0	0	0	196,189		196,189	0	(37,625)	(6,645)	0	21,719		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2025	0	2,745,226	1.24783	0	0	0	239,694		239,694	0	(46,743)	(8,397)	0	27,452		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2026	0	1,749,300	1.2495	0	0	0	152,365		152,365	0	(30,357)	(5,521)	0	18,031		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2026	0	2,377,413	1.25127	0	0	0	206,399		206,399	0	(42,208)	(7,742)	0	25,216		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2026	0	2,380,928	1.25312	0	0	0	205,943		205,943	0	(43,353)	(7,992)	0	25,946		100% \ 100%

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2026	0	2,886,615	1.25505	0	0	0	248,699		248,699	0	(53,912)	(9,981)	0	32,273		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2027	0	1,759,786	1.25699	0	0	0	151,078		151,078	0	(33,645)	(6,256)	0	20,161		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2027	0	2,392,100	1.259	0	0	0	204,733		204,733	0	(46,747)	(8,733)	0	28,050		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2027	0	2,396,014	1.26106	0	0	0	204,608		204,608	0	(47,788)	(8,969)	0	28,727		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2027	0	3,031,608	1.26317	0	0	0	258,519		258,519	0	(61,595)	(11,624)	0	37,129		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2028	0	1,897,905	1.26527	0	0	0	161,815		161,815	0	(39,219)	(7,437)	0	23,724		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2028	0	2,534,820	1.26741	0	0	0	216,219		216,219	0	(53,219)	(10,142)	0	32,313		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/29/2028	0	2,539,140	1.26957	0	0	0	216,758		216,758	0	(54,148)	(10,359)	0	32,971		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/29/2028	0	3,052,224	1.27176	0	0	0	260,678		260,678	0	(66,140)	(12,684)	0	40,362		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/29/2029	0	2,038,368	1.27398	0	0	0	173,991		173,991	0	(44,910)	(8,624)	0	27,432		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2029	0	2,552,420	1.27621	0	0	0	217,706		217,706	0	(57,265)	(10,973)	0	34,938		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/28/2029	0	2,557,240	1.27862	0	0	0	217,478		217,478	0	(58,396)	(11,199)	0	35,577		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2029	0	3,202,450	1.28098	0	0	0	271,793		271,793	0	(74,549)	(14,239)	0	45,289		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/29/2030	0	1,924,785	1.28319	0	0	0	163,045		163,045	0	(45,629)	(8,672)	0	27,634		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2030	0	2,699,571	1.28551	0	0	0	228,165		228,165	0	(65,211)	(12,326)	0	39,334		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2031	0	10,915,800	1.2995	0	0	0	878,491		878,491	0	(280,606)	(55,475)	0	168,224		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2032	0	11,137,550	1.3103	0	0	0	878,998		878,998	0	(310,712)	(59,092)	0	180,449		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2033	0	11,493,570	1.3211	0	0	0	901,311		901,311	0	(338,966)	(63,055)	0	194,883		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2034	0	11,725,120	1.3324	0	0	0	922,864		922,864	0	(355,636)	(66,325)	0	207,273		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2035	0	11,962,490	1.3441	0	0	0	939,998		939,998	0	(375,893)	(69,560)	0	219,721		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2036	0	12,213,900	1.3571	0	0	0	948,778		948,778	0	(399,426)	(73,231)	0	232,546		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2037	0	12,331,800	1.3702	0	0	0	948,830		948,830	0	(420,238)	(75,857)	0	242,752		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2038	0	12,451,500	1.3835	0	0	0	951,589		951,589	0	(440,913)	(78,290)	0	252,891		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2039	0	12,432,410	1.3969	0	0	0	945,497		945,497	0	(456,506)	(79,621)	0	260,043		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2040	0	12,413,280	1.4106	0	0	0	937,826		937,826	0	(471,712)	(80,817)	0	266,919		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2041	0	12,385,320	1.4236	0	0	0	932,461		932,461	0	(487,326)	(81,489)	0	273,404		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2042	0	12,210,250	1.4365	0	0	0	913,314		913,314	0	(498,319)	(80,960)	0	276,421		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2043	0	11,883,440	1.4492	0	0	0	878,737		878,737	0	(504,287)	(79,234)	0	275,506		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2044	0	11,548,220	1.4618	0	0	0	839,823		839,823	0	(510,937)	(77,292)	0	273,890		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2045	0	11,055,750	1.4741	0	0	0	787,297		787,297	0	(511,229)	(74,133)	0	267,974		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2046	0	10,551,310	1.4861	0	0	0	732,657		732,657	0	(510,966)	(70,764)	0	261,103		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2047	0	10,035,930	1.4979	0	0	0	676,409		676,409	0	(509,651)	(67,239)	0	253,355		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2048	0	9,360,140	1.5097	0	0	0	609,243		609,243	0	(498,678)	(62,593)	0	240,921		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2049	0	8,670,270	1.5211	0	0	0	543,697		543,697	0	(483,855)	(57,801)	0	227,336		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2050	0	50,415,960	1.5324	0	0	0	3,036,492		3,036,492	0	(2,939,335)	(334,897)	0	1,345,738		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2022	0	1,343,093	1.343093	0	0	0	10,770		10,770	0	(6,059)	(8,849)	0	3,358		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2022	0	1,343,789	1.343789	0	0	0	9,020		9,020	0	(8,314)	(7,870)	0	4,751		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2022	0	1,478,948	1.344498	0	0	0	8,217		8,217	0	(11,005)	(7,876)	0	6,404		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2022	0	1,479,765	1.345241	0	0	0	6,297		6,297	0	(12,695)	(7,315)	0	7,389		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2023	0	1,480,883	1.346257	0	0	0	4,760		4,760	0	(13,802)	(7,007)	0	8,278		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2023	0	1,481,895	1.347177	0	0	0	3,502		3,502	0	(14,944)	(6,718)	0	9,075		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/29/2023	0	1,483,048	1.348225	0	0	0	2,613		2,613	0	(15,791)	(6,531)	0	9,794		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2023	0	1,484,284	1.349349	0	0	0	2,082		2,082	0	(16,377)	(6,402)	0	10,481		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/28/2024	0	1,485,816	1.350742	0	0	0	1,420		1,420	0	(16,799)	(6,388)	0	11,124		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/28/2024	0	1,487,367	1.352152	0	0	0	873		873	0	(17,207)	(6,371)	0	11,740		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2024	0	1,624,494	1.353745	0	0	0	341		341	0	(19,163)	(6,982)	0	13,470		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2024	0	1,626,623	1.355519	0	0	0	(257)		(257)	0	(19,452)	(7,073)	0	14,087		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2025	0	1,629,104	1.357587	0	0	0	(914)		(914)	0	(19,605)	(7,245)	0	14,685		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2025	0	1,631,695	1.359746	0	0	0	(1,371)		(1,371)	0	(19,719)	(7,418)	0	15,263		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2025	0	1,634,534	1.362112	0	0	0	(1,830)		(1,830)	0	(19,824)	(7,620)	0	15,826		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2025	0	1,637,519	1.364599	0	0	0	(2,316)		(2,316)	0	(20,001)	(7,831)	0	16,375		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2026	0	1,640,636	1.367197	0	0	0	(2,969)		(2,969)	0	(20,298)	(8,055)	0	16,911		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2026	0	1,643,968	1.369973	0	0	0	(3,793)		(3,793)	0	(20,711)	(8,293)	0	17,437		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2026	0	1,784,767	1.372898	0	0	0	(5,120)		(5,120)	0	(22,983)	(9,250)	0	19,449		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2026	0	1,788,683	1.37591	0	0	0	(6,155)		(6,155)	0	(23,570)	(9,511)	0	19,998		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2027	0	1,792,657	1.378967	0	0	0	(7,175)		(7,175)	0	(24,124)	(9,770)	0	20,537		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2027	0	1,796,818	1.382168	0	0	0	(8,189)		(8,189)	0	(24,652)	(10,034)	0	21,070		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2027	0	1,801,123	1.385479	0	0	0	(9,134)		(9,134)	0	(25,153)	(10,295)	0	21,595		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2027	0	1,805,482	1.388832	0	0	0	(9,931)		(9,931)	0	(25,626)	(10,545)	0	22,113		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2028	0	1,809,856	1.392197	0	0	0	(10,575)		(10,575)	0	(26,067)	(10,784)	0	22,623		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2028	0	1,814,319	1.39563	0	0	0	(11,142)		(11,142)	0	(26,495)	(11,019)	0	23,128		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/29/2028	0	1,958,788	1.399134	0	0	0	(12,607)		(12,607)	0	(28,997)	(12,117)	0	25,435		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2028	0	1,963,797	1.402712	0	0	0	(13,300)		(13,300)	0	(29,490)	(12,364)	0	25,969		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/29/2029	0	1,968,883	1.406345	0	0	0	(14,167)		(14,167)	0	(30,021)	(12,610)	0	26,497		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/29/2029	0	1,974,193	1.410138	0	0	0	(15,217)		(15,217)	0	(30,611)	(12,859)	0	27,023		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/28/2029	0	1,979,501	1.413929	0	0	0	(16,345)		(16,345)	0	(31,239)	(13,098)	0	27,539		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2029	0	1,984,987	1.417848	0	0	0	(17,526)		(17,526)	0	(31,932)	(13,331)	0	28,072		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/29/2030	0	1,990,149	1.421535	0	0	0	(18,642)		(18,642)	0	(32,613)	(13,541)	0	28,572		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/28/2030	0	2,138,075	1.425383	0	0	0	(21,233)		(21,233)	0	(35,728)	(14,734)	0	31,153		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2030	0	2,144,073	1.429382	0	0	0	(22,532)		(22,532)	0	(36,579)	(14,959)	0	31,711		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2030	0	2,149,962	1.433308	0	0	0	(23,775)		(23,775)	0	(37,452)	(15,170)	0	32,249		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2031	0	8,841,401	1.44941	0	0	0	(117,881)		(117,881)	0	(167,954)	(64,996)	0	139,795		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2032	0	9,382,976	1.46609	0	0	0	(145,464)		(145,464)	0	(193,505)	(71,375)	0	155,599		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2033	0	9,938,284	1.483326	0	0	0	(162,380)		(162,380)	0	(210,428)	(77,860)	0	172,117		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2034	0	10,509,905	1.501415	0	0	0	(181,827)		(181,827)	0	(227,609)	(84,585)	0	189,431		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2035	0	11,099,176	1.520435	0	0	0	(207,490)		(207,490)	0	(248,861)	(91,541)	0	207,647		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2036	0	11,552,123	1.540283	0	0	0	(234,561)		(234,561)	0	(269,720)	(97,446)	0	223,706		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2037	0	12,174,887	1.560883	0	0	0	(266,005)		(266,005)	0	(294,950)	(104,823)	0	243,498		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2038	0	12,655,952	1.581994	0	0	0	(294,017)		(294,017)	0	(316,929)	(110,909)	0	260,909		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2039	0	13,146,593	1.603243	0	0	0	(321,376)		(321,376)	0	(339,589)	(116,877)	0	278,861		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2040	0	13,646,086	1.624534	0	0	0	(348,392)		(348,392)	0	(363,586)	(122,642)	0	297,410		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2041	0	14,150,371	1.645392	0	0	0	(376,155)		(376,155)	0	(389,464)	(128,117)	0	316,412		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2042	0	14,661,082	1.666032	0	0	0	(407,858)		(407,858)	0	(418,648)	(133,387)	0	335,928		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2043	0	15,178,950	1.68655	0	0	0	(445,037)		(445,037)	0	(451,659)	(138,511)	0	355,978		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2044	0	15,534,119	1.707046	0	0	0	(483,479)		(483,479)	0	(483,475)	(141,981)	0	372,473		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2045	0	15,893,662	1.727572	0	0	0	(528,435)		(528,435)	0	(518,865)	(145,365)	0	389,270		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2046	0	16,087,111	1.748599	0	0	0	(575,513)		(575,513)	0	(552,128)	(147,179)	0	402,178		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2047	0	16,282,399	1.769826	0	0	0	(628,707)		(628,707)	0	(587,638)	(148,957)	0	415,121		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2048	0	16,299,729	1.791179	0	0	0	(678,652)		(678,652)	0	(618,144)	(148,997)	0	423,479		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2049	0	16,310,565	1.812285	0	0	0	(728,725)		(728,725)	0	(648,543)	(148,825)	0	431,537		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2050	0	15,946,039	1.832878	0	0	0	(758,770)		(758,770)	0	(662,600)	(145,051)	0	429,340		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2051	0	125,463,536	1.853228	0	0	0	(6,316,590)		(6,316,590)	0	(5,422,385)	(1,136,849)	0	3,435,653		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	2,279,388	1.35436	0	0	0	(827)		(827)	0	(257)	(484)	0	5,698		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2022	0	2,367,219	1.35347	0	0	0	(1,130)		(1,130)	0	(469)	(503)	0	8,369		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2022	0	2,365,348	1.3524	0	0	0	(709)		(709)	0	(154)	(503)	0	10,242		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/30/2022	0	2,319,002	1.3514	0	0	0	(690)		(690)	0	(147)	(493)	0	11,579		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2023	0	2,318,162	1.35091	0	0	0	(495)		(495)	0	(1)	(493)	0	12,959		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2023	0	2,406,876	1.35066	0	0	0	(464)		(464)	0	36	(512)	0	14,739		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2023	0	2,407,250	1.35087	0	0	0	(412)		(412)	0	75	(512)	0	15,898		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/29/2023	0	2,364,071	1.35167	0	0	0	(674)		(674)	0	(128)	(503)	0	16,694		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/28/2024	0	2,365,505	1.35249	0	0	0	(731)		(731)	0	(171)	(503)	0	17,709		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/28/2024	0	2,456,348	1.35336	0	0	0	(695)		(695)	0	(129)	(522)	0	19,388		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2024	0	2,458,653	1.35463	0	0	0	(1,042)		(1,042)	0	(389)	(522)	0	20,386		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2024	0	2,461,430	1.35616	0	0	0	(1,511)		(1,511)	0	(741)	(522)	0	21,317		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2025	0	2,420,152	1.35811	0	0	0	(2,254)		(2,254)	0	(1,303)	(512)	0	21,815		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2025	0	2,514,075	1.36043	0	0	0	(3,322)		(3,322)	0	(2,088)	(531)	0	23,517		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2025	0	2,518,676	1.36292	0	0	0	(4,242)		(4,242)	0	(2,776)	(531)	0	24,387		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2025	0	2,523,426	1.36549	0	0	0	(5,130)		(5,130)	0	(3,441)	(531)	0	25,234		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2026	0	2,483,174	1.36814	0	0	0	(6,110)		(6,110)	0	(4,181)	(522)	0	25,596		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2026	0	2,623,941	1.37092	0	0	0	(7,757)		(7,757)	0	(5,392)	(550)	0	27,831		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2026	0	2,584,080	1.37378	0	0	0	(8,964)		(8,964)	0	(6,302)	(541)	0	28,159		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2026	0	2,589,535	1.37668	0	0	0	(10,258)		(10,258)	0	(7,270)	(541)	0	28,952		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2027	0	2,549,464	1.37958	0	0	0	(11,253)		(11,253)	0	(8,022)	(531)	0	29,208		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2027	0	2,691,825	1.38255	0	0	0	(12,954)		(12,954)	0	(9,273)	(560)	0	31,564		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2027	0	2,651,981	1.38557	0	0	0	(13,609)		(13,609)	0	(9,770)	(550)	0	31,796		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2027	0	2,657,800	1.38861	0	0	0	(14,232)		(14,232)	0	(10,236)	(550)	0	32,551		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2028	0	2,617,694	1.39165	0	0	0	(14,361)		(14,361)	0	(10,340)	(541)	0	32,721		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2028	0	2,761,486	1.39469	0	0	0	(15,276)		(15,276)	0	(11,004)	(569)	0	35,202		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2028	0	2,721,341	1.39771	0	0	0	(15,022)		(15,022)	0	(10,820)	(560)	0	35,337		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/29/2028	0	2,727,163	1.4007	0	0	0	(14,963)		(14,963)	0	(10,776)	(560)	0	36,063		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/29/2029	0	2,686,854	1.40379	0	0	0	(14,977)		(14,977)	0	(10,794)	(550)	0	36,159		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/29/2029	0	2,785,187	1.40666	0	0	0	(15,366)		(15,366)	0	(11,070)	(569)	0	38,124		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2029	0	2,791,087	1.40964	0	0	0	(15,559)		(15,559)	0	(11,215)	(569)	0	38,830		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2029	0	2,797,186	1.41272	0	0	0	(15,793)		(15,793)	0	(11,390)	(569)	0	39,558		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/29/2030	0	2,756,173	1.4156	0	0	0	(15,734)		(15,734)	0	(11,353)	(560)	0	39,570		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/28/2030	0	2,855,622	1.41859	0	0	0	(16,489)		(16,489)	0	(11,903)	(579)	0	41,608		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2030	0	2,861,882	1.4217	0	0	0	(16,725)		(16,725)	0	(12,080)	(579)	0	42,328		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2030	0	2,821,025	1.42476	0	0	0	(16,661)		(16,661)	0	(12,040)	(569)	0	42,315		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2031	0	2,827,024	1.42779	0	0	0	(16,874)		(16,874)	0	(12,199)	(569)	0	42,990		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2031	0	2,927,560	1.43087	0	0	0	(17,641)		(17,641)	0	(12,758)	(588)	0	45,117		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2031	0	2,886,622	1.43399	0	0	0	(17,557)		(17,557)	0	(12,702)	(579)	0	45,067		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2032	0	11,744,798	1.44676	0	0	0	(75,652)		(75,652)	0	(54,854)	(2,333)	0	192,539		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2033	0	11,947,903	1.45991	0	0	0	(67,461)		(67,461)	0	(48,713)	(2,352)	0	204,777		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2034	0	12,153,735	1.47318	0	0	0	(52,426)		(52,426)	0	(37,449)	(2,371)	0	216,942		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2035	0	12,313,922	1.48665	0	0	0	(40,493)		(40,493)	0	(28,515)	(2,381)	0	228,239		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2036	0	12,430,629	1.50074	0	0	0	(30,993)		(30,993)	0	(21,407)	(2,381)	0	238,704		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2037	0	12,501,968	1.51539	0	0	0	(22,393)		(22,393)	0	(14,979)	(2,371)	0	248,078		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2038	0	12,581,295	1.53113	0	0	0	(16,928)		(16,928)	0	(10,898)	(2,362)	0	257,456		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2039	0	12,610,901	1.54716	0	0	0	(11,084)		(11,084)	0	(6,540)	(2,343)	0	265,653		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2040	0	12,585,195	1.56299	0	0	0	(4,288)		(4,288)	0	(1,477)	(2,314)	0	272,419		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2041	0	12,504,175	1.57881	0	0	0	1,074		1,074	0	2,507	(2,276)	0	277,849		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2042	0	12,411,502	1.59367	0	0	0	6,652		6,652	0	6,651	(2,238)	0	282,685		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2043	0	12,202,443	1.6077	0	0	0	11,051		11,051	0	9,900	(2,181)	0	284,542		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2044	0	11,983,393	1.62113	0	0	0	13,086		13,086	0	11,380	(2,124)	0	285,786		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2045	0	11,701,790	1.6341	0	0	0	11,636		11,636	0	10,246	(2,058)	0	285,105		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2046	0	11,358,669	1.6469	0	0	0	6,246		6,246	0	6,156	(1,982)	0	282,497		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2047	0	11,009,719	1.65984	0	0	0	(3,167)		(3,167)	0	(943)	(1,906)	0	279,341		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2048	0	10,598,924	1.67281	0	0	0	(15,490)		(15,490)	0	(10,226)	(1,821)	0	274,090		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2049	0	10,124,975	1.68581	0	0	0	(29,231)		(29,231)	0	(20,578)	(1,726)	0	266,683		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2050	0	9,586,780	1.69888	0	0	0	(42,950)		(42,950)	0	(30,920)	(1,622)	0	257,017		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2051	0	73,041,648	1.71182	0	0	0	(443,697)		(443,697)	0	(233,534)	(12,263)	0	1,991,796		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2022	0	4,592,004	1.34387	0	0	0	34,146		34,146	0	26,282	(982)	0	11,480		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2022	0	4,769,064	1.34302	0	0	0	34,758		34,758	0	26,768	(1,021)	0	16,861		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2022	0	4,765,371	1.34198	0	0	0	35,438		35,438	0	27,277	(1,021)	0	20,635		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/30/2022	0	4,672,079	1.34101	0	0	0	34,607		34,607	0	26,641	(1,001)	0	23,329		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2023	0	4,670,476	1.34055	0	0	0	34,800		34,800	0	26,785	(1,001)	0	26,109		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2023	0	4,849,314	1.34033	0	0	0	36,013		36,013	0	27,722	(1,040)	0	29,696		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2023	0	4,850,255	1.34059	0	0	0	35,811		35,811	0	27,570	(1,040)	0	32,032		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/29/2023	0	4,763,631	1.34149	0	0	0	34,116		34,116	0	26,288	(1,021)	0	33,639		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/28/2024	0	4,766,117	1.34219	0	0	0	34,279		34,279	0	26,410	(1,021)	0	35,682		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/28/2024	0	4,949,102	1.34304	0	0	0	35,622		35,622	0	27,444	(1,059)	0	39,063		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2024	0	4,953,561	1.34425	0	0	0	34,974		34,974	0	26,959	(1,059)	0	41,073		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2024	0	4,958,978	1.34572	0	0	0	34,077		34,077	0	26,287	(1,059)	0	42,946		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2025	0	4,875,725	1.34763	0	0	0	31,882		31,882	0	24,631	(1,040)	0	43,949		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2025	0	5,064,900	1.34992	0	0	0	31,016		31,016	0	24,012	(1,078)	0	47,378		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2025	0	5,074,167	1.35239	0	0	0	29,061		29,061	0	22,549	(1,078)	0	49,130		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2025	0	5,083,847	1.35497	0	0	0	27,065		27,065	0	21,056	(1,078)	0	50,838		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2026	0	5,003,014	1.35767	0	0	0	24,083		24,083	0	18,810	(1,059)	0	51,570		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2026	0	5,286,864	1.36049	0	0	0	22,422		22,422	0	17,611	(1,117)	0	56,076		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2026	0	5,206,786	1.36339	0	0	0	19,013		19,013	0	15,046	(1,098)	0	56,740		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2026	0	5,218,014	1.36633	0	0	0	16,085		16,085	0	12,856	(1,098)	0	58,339		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2027	0	5,137,426	1.36925	0	0	0	13,195		13,195	0	10,679	(1,078)	0	58,857		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2027	0	5,424,465	1.37224	0	0	0	11,439		11,439	0	9,408	(1,136)	0	63,607		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2027	0	5,344,299	1.37527	0	0	0	9,274		9,274	0	7,774	(1,117)	0	64,076		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2027	0	5,356,190	1.37833	0	0	0	7,776		7,776	0	6,653	(1,117)	0	65,600		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2028	0	5,275,528	1.38139	0	0	0	6,657		6,657	0	5,802	(1,098)	0	65,944		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2028	0	5,565,529	1.38446	0	0	0	6,408		6,408	0	5,658	(1,155)	0	70,947		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2028	0	5,484,867	1.38752	0	0	0	5,996		5,996	0	5,336	(1,136)	0	71,222		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/29/2028	0	5,496,923	1.39057	0	0	0	5,739		5,739	0	5,144	(1,136)	0	72,690		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/29/2029	0	5,415,374	1.39356	0	0	0	5,291		5,291	0	4,794	(1,117)	0	72,880		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/29/2029	0	5,614,372	1.39661	0	0	0	4,919		4,919	0	4,545	(1,155)	0	76,850		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2029	0	5,626,392	1.3996	0	0	0	4,328		4,328	0	4,103	(1,155)	0	78,275		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2029	0	5,638,653	1.40265	0	0	0	3,793		3,793	0	3,702	(1,155)	0	79,743		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/29/2030	0	5,555,902	1.40549	0	0	0	3,302		3,302	0	3,320	(1,136)	0	79,765		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/28/2030	0	5,756,213	1.40842	0	0	0	3,016		3,016	0	3,135	(1,175)	0	83,871		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2030	0	5,768,637	1.41146	0	0	0	2,616		2,616	0	2,836	(1,175)	0	85,319		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2030	0	5,686,169	1.41447	0	0	0	2,153		2,153	0	2,476	(1,155)	0	85,293		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2031	0	5,698,189	1.41746	0	0	0	1,695		1,695	0	2,132	(1,155)	0	86,652		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2031	0	5,900,882	1.42053	0	0	0	1,197		1,197	0	1,789	(1,194)	0	90,939		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2031	0	5,818,458	1.42365	0	0	0	596		596	0	1,325	(1,175)	0	90,841		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2032	0	23,676,558	1.43651	0	0	0	(11,439)		(11,439)	0	(5,014)	(4,737)	0	388,144		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2033	0	24,086,055	1.44957	0	0	0	4,740		4,740	0	7,119	(4,775)	0	412,814		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2034	0	24,500,728	1.46273	0	0	0	35,042		35,042	0	29,819	(4,814)	0	437,333		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2035	0	24,821,387	1.47597	0	0	0	60,160		60,160	0	48,626	(4,833)	0	460,066		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2036	0	25,058,003	1.49004	0	0	0	76,985		76,985	0	61,213	(4,833)	0	481,185		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2037	0	25,209,755	1.50506	0	0	0	86,505		86,505	0	68,322	(4,814)	0	500,241		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2038	0	25,363,999	1.52035	0	0	0	100,153		100,153	0	78,518	(4,795)	0	519,033		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2039	0	25,424,891	1.53634	0	0	0	108,838		108,838	0	84,988	(4,756)	0	535,585		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2040	0	25,383,213	1.55268	0	0	0	112,541		112,541	0	87,715	(4,698)	0	549,444		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2041	0	25,219,872	1.5684	0	0	0	120,278		120,278	0	93,445	(4,621)	0	560,398		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2042	0	25,033,875	1.58322	0	0	0	127,888		127,888	0	99,082	(4,544)	0	570,174		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2043	0	24,616,396	1.59743	0	0	0	129,980		129,980	0	100,560	(4,429)	0	574,016		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2044	0	24,181,040	1.61121	0	0	0	125,925		125,925	0	97,440	(4,313)	0	576,681		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2045	0	23,619,623	1.62457	0	0	0	114,491		114,491	0	88,784	(4,179)	0	575,474		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2046	0	22,933,133	1.63773	0	0	0	95,477		95,477	0	74,443	(4,024)	0	570,362		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2047	0	22,232,805	1.65091	0	0	0	69,841		69,841	0	55,148	(3,870)	0	564,096		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2048	0	21,405,953	1.66402	0	0	0	39,131		39,131	0	32,043	(3,697)	0	553,562		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2049	0	20,450,435	1.67709	0	0	0	6,013		6,013	0	7,121	(3,505)	0	538,647		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2050	0	19,364,736	1.69021	0	0	0	(27,041)		(27,041)	0	(17,767)	(3,293)	0	519,159		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2051	0	147,565,513	1.70338	0	0	0	(464,277)		(464,277)	0	(328,728)	(24,898)	0	4,024,011		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2022	0	265,230	1.32615	0	0	0	5,541		5,541	0	4,256	0	0	663		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2022	0	397,623	1.32541	0	0	0	8,212		8,212	0	6,218	0	0	1,406		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2022	0	397,296	1.32432	0	0	0	8,274		8,274	0	6,227	0	0	1,720		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2022	0	397,029	1.32343	0	0	0	8,226		8,226	0	6,173	0	0	1,982		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2023	0	396,969	1.32323	0	0	0	8,151		8,151	0	6,112	0	0	2,219		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2023	0	397,209	1.32403	0	0	0	7,821		7,821	0	5,868	0	0	2,432		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/29/2023	0	397,479	1.32493	0	0	0	7,598		7,598	0	5,705	0	0	2,625		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2023	0	397,569	1.32523	0	0	0	7,671		7,671	0	5,758	0	0	2,807		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/28/2024	0	397,989	1.32663	0	0	0	7,460		7,460	0	5,605	0	0	2,980		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/28/2024	0	531,372	1.32843	0	0	0	9,558		9,558	0	7,188	0	0	4,194		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2024	0	532,212	1.33053	0	0	0	9,118		9,118	0	6,866	0	0	4,413		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2024	0	533,092	1.33273	0	0	0	8,716		8,716	0	6,572	0	0	4,617		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2025	0	534,012	1.33503	0	0	0	8,371		8,371	0	6,320	0	0	4,814		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2025	0	535,052	1.33763	0	0	0	8,014		8,014	0	6,059	0	0	5,005		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2025	0	536,092	1.34023	0	0	0	7,736		7,736	0	5,857	0	0	5,191		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2025	0	537,172	1.34293	0	0	0	7,459		7,459	0	5,654	0	0	5,372		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2026	0	538,256	1.34564	0	0	0	7,165		7,165	0	5,439	0	0	5,548		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2026	0	674,220	1.34844	0	0	0	8,559		8,559	0	6,507	0	0	7,151		100% \ 100%

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2026	0	675,625	1.35125	0	0	0	8,182		8,182	0	6,229	0	0	7,362		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2026	0	677,125	1.35425	0	0	0	7,746		7,746	0	5,908	0	0	7,570		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2027	0	678,630	1.35726	0	0	0	7,333		7,333	0	5,604	0	0	7,775		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2027	0	680,185	1.36037	0	0	0	6,943		6,943	0	5,316	0	0	7,976		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2027	0	681,740	1.36348	0	0	0	6,628		6,628	0	5,085	0	0	8,174		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2027	0	683,345	1.36669	0	0	0	6,343		6,343	0	4,876	0	0	8,369		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2028	0	684,905	1.36981	0	0	0	6,164		6,164	0	4,745	0	0	8,561		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2028	0	823,752	1.37292	0	0	0	7,257		7,257	0	5,594	0	0	10,501		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/29/2028	0	825,684	1.37614	0	0	0	7,096		7,096	0	5,477	0	0	10,722		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2028	0	827,610	1.37935	0	0	0	6,943		6,943	0	5,366	0	0	10,944		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/29/2029	0	829,590	1.38265	0	0	0	6,695		6,695	0	5,184	0	0	11,165		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/29/2029	0	831,696	1.38616	0	0	0	6,339		6,339	0	4,922	0	0	11,384		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/28/2029	0	833,736	1.38956	0	0	0	6,007		6,007	0	4,677	0	0	11,599		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2029	0	835,896	1.39316	0	0	0	5,610		5,610	0	4,383	0	0	11,821		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/29/2030	0	977,536	1.39648	0	0	0	6,147		6,147	0	4,820	0	0	14,034		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/28/2030	0	979,937	1.39991	0	0	0	5,747		5,747	0	4,523	0	0	14,278		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2030	0	982,401	1.40343	0	0	0	5,360		5,360	0	4,237	0	0	14,530		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2030	0	984,935	1.40705	0	0	0	4,893		4,893	0	3,891	0	0	14,774		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/28/2031	0	987,322	1.41046	0	0	0	4,480		4,480	0	3,585	0	0	15,008		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/27/2031	0	1,131,344	1.41418	0	0	0	4,542		4,542	0	3,669	0	0	17,425		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2031	0	1,134,472	1.41809	0	0	0	3,931		3,931	0	3,216	0	0	17,712		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2031	0	1,137,520	1.4219	0	0	0	3,324		3,324	0	2,765	0	0	17,986		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2032	0	4,747,347	1.43859	0	0	0	986		986	0	1,956	0	0	78,726		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2033	0	5,096,525	1.45615	0	0	0	(6,775)		(6,775)	0	(3,707)	0	0	88,265		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2034	0	5,601,390	1.47405	0	0	0	(15,066)		(15,066)	0	(9,724)	0	0	100,960		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2035	0	6,120,070	1.4927	0	0	0	(26,840)		(26,840)	0	(18,341)	0	0	114,496		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2036	0	6,651,040	1.5116	0	0	0	(39,953)		(39,953)	0	(27,956)	0	0	128,797		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2037	0	7,197,110	1.5313	0	0	0	(54,756)		(54,756)	0	(38,827)	0	0	143,942		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2038	0	7,603,820	1.5518	0	0	0	(69,961)		(69,961)	0	(50,038)	0	0	156,757		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2039	0	8,019,240	1.5724	0	0	0	(85,061)		(85,061)	0	(61,170)	0	0	170,101		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2040	0	8,441,310	1.5927	0	0	0	(99,054)		(99,054)	0	(71,481)	0	0	183,974		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2041	0	8,864,350	1.6117	0	0	0	(110,458)		(110,458)	0	(79,869)	0	0	198,213		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2042	0	9,287,580	1.6294	0	0	0	(120,318)		(120,318)	0	(87,114)	0	0	212,805		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2043	0	9,546,800	1.646	0	0	0	(127,713)		(127,713)	0	(92,578)	0	0	223,892		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2044	0	9,971,400	1.6619	0	0	0	(138,803)		(138,803)	0	(100,761)	0	0	239,092		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2045	0	10,232,140	1.6774	0	0	0	(150,527)		(150,527)	0	(109,474)	0	0	250,607		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2046	0	10,498,460	1.6933	0	0	0	(167,725)		(167,725)	0	(122,281)	0	0	262,462		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2047	0	10,766,574	1.70898	0	0	0	(188,400)		(188,400)	0	(137,691)	0	0	274,495		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2048	0	10,863,720	1.7244	0	0	0	(208,264)		(208,264)	0	(152,548)	0	0	282,248		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2049	0	10,786,760	1.7398	0	0	0	(226,811)		(226,811)	0	(166,472)	0	0	285,391		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2050	0	10,705,500	1.755	0	0	0	(245,331)		(245,331)	0	(180,378)	0	0	288,241		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2051	0	96,823,923	1.77009	0	0	0	(2,397,814)		(2,397,814)	0	(1,765,518)	0	0	2,651,395		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2022	0	11,888,520	1.4153	0	0	0	0		515,762	0	0	0	0	29,721		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2022	0	12,058,780	1.41868	0	0	0	0		558,948	0	0	0	0	42,634		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2022	0	11,946,984	1.42226	0	0	0	(7,130)		588,252	0	0	0	0	51,732		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/30/2022	0	11,978,736	1.42604	0	0	0	(16,985)		627,055	0	0	0	0	59,813		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2022	0	1,346,940	1.4966	0	0	0	0		128,392	0	0	0	0	3,367		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2022	0	1,351,080	1.5012	0	0	0	0		133,340	0	0	0	0	4,777		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2022	0	1,355,130	1.5057	0	0	0	(764)		137,720	0	1,892,456	0	0	5,868		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/30/2022	0	1,359,090	1.5101	0	0	0	(1,820)		142,440	0	0	0	0	6,786		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	13,936,160	1.5148	0	0	0	(14,149)		1,498,317	0	0	0	0	77,906		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	13,336,200	1.434	0	0	0	90		768,785	0	0	0	0	81,667		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	13,127,480	1.4269	0	0	0	4,640		691,326	0	0	0	0	86,697		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2022	0	2,148,384	1.34274	0	0	0	0		(17,796)	0	0	0	0	5,371		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2022	0	2,155,200	1.347	0	0	0	0		(9,303)	0	0	0	0	7,620		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2022	0	2,161,664	1.35104	0	0	0	(1,358)		(1,520)	0	0	0	0	9,360		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/30/2022	0	2,166,560	1.3541	0	0	0	(3,235)		4,941	0	0	0	0	10,818		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2023	0	2,174,480	1.35905	0	0	0	(2,461)		13,380	0	0	0	0	12,156		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2023	0	2,181,440	1.3634	0	0	0	15		20,572	0	0	0	0	13,359		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/29/2023	0	2,187,520	1.3672	0	0	0	807		26,114	0	0	0	0	14,447		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	14,811,120	1.3714	0	0	0	114		213,332	0	0	0	0	104,590		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2022	0	673,200	1.3464	0	0	0	0		(3,732)	0	0	0	0	1,683		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2022	0	675,200	1.3504	0	0	0	0		(1,210)	0	0	0	0	2,387		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2022	0	676,950	1.3539	0	0	0	(424)		950	0	0	0	0	2,931		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/30/2022	0	543,160	1.3579	0	0	0	(809)		2,747	0	0	0	0	2,712		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	544,960	1.3624	0	0	0	(615)		4,674	0	0	0	0	3,046		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	546,360	1.3659	0	0	0	4		6,132	0	0	0	0	3,346		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	547,960	1.3699	0	0	0	202		7,593	0	0	0	0	3,619		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	549,360	1.3734	0	0	0	4		8,686	0	0	0	0	3,879		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	15,430,240	1.3777	0	0	0	(4,316)		280,769	0	0	0	0	115,519		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2022	0	811,500	1.3525	0	0	0	0		(820)	0	0	0	0	2,029		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2022	0	813,000	1.355	0	0	0	0		1,304	0	0	0	0	2,874		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2022	0	814,800	1.358	0	0	0	(509)		3,592	0	0	0	0	3,528		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/30/2022	0	680,500	1.361	0	0	0	(1,011)		4,976	0	0	0	0	3,398		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	682,000	1.364	0	0	0	(769)		6,636	0	0	0	0	3,813		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	683,500	1.367	0	0	0	5		8,208	0	0	0	0	4,186		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	685,000	1.37	0	0	0	252		9,540	0	0	0	0	4,524		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	686,750	1.3735	0	0	0	5		10,907	0	0	0	0	4,850		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/28/2024	0	688,250	1.3765	0	0	0	(193)		11,948	0	0	0	0	5,153		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/28/2024	0	16,278,100	1.3795	0	0	0	(5,251)		304,884	0	0	0	0	128,482		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2022	0	3,389,620	1.3037	0	0	0	0		(130,370)	0	0	0	0	8,474		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2022	0	3,396,120	1.3062	0	0	0	0		(121,038)	0	0	0	0	12,007		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2022	0	3,402,620	1.3087	0	0	0	(2,207)		(112,184)	0	0	0	0	14,734		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/30/2022	0	3,408,470	1.31095	0	0	0	(5,257)		(103,571)	0	0	0	0	17,019		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2023	0	3,415,230	1.31355	0	0	0	(3,999)		(95,606)	0	0	0	0	19,092		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2023	0	3,289,750	1.3159	0	0	0	24		(85,274)	0	0	0	0	20,146		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/29/2023	0	3,297,250	1.3189	0	0	0	1,261		(78,173)	0	0	0	0	21,776		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/29/2023	0	3,304,625	1.32185	0	0	0	26		(72,216)	0	0	0	0	23,336		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/28/2024	0	3,312,125	1.32485	0	0	0	(963)		(66,521)	0	0	0	0	24,796		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/28/2024	0	3,318,500	1.3274	0	0	0	(1,112)		(62,242)	0	0	0	0	26,193		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2022	0	321,700	1.2868	0	0	0	0		(16,758)	0	0	0	0	804		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2022	0	322,575	1.2903	0	0	0	0		(15,607)	0	0	0	0	1,140		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2022	0	323,300	1.2932	0	0	0	(212)		(14,649)	0	0	0	0	1,400		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/30/2022	0	323,975	1.2959	0	0	0	(506)		(13,701)	0	0	0	0	1,618		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2023	0	324,725	1.2989	0	0	0	(384)		(12,826)	0	0	0	0	1,815		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2023	0	325,450	1.3018	0	0	0	2		(12,013)	0	0	0	0	1,993		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/29/2023	0	326,175	1.3047	0	0	0	126		(11,315)	0	0	0	0	2,154		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/29/2023	0	327,050	1.3082	0	0	0	3		(10,571)	0	0	0	0	2,309		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/28/2024	0	327,800	1.3112	0	0	0	(96)		(9,989)	0	0	0	0	2,454		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/28/2024	0	328,550	1.3142	0	0	0	(111)		(9,438)	0	0	0	0	2,593		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2024	0	329,425	1.3177	0	0	0	(63)		(8,809)	0	0	0	0	2,731		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2024	0	10,196,000	1.2745	0	0	0	(2,009)		(616,977)	0	0	0	0	84,541		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2024	0	10,213,600	1.2767	0	0	0	112		(607,106)	0	0	0	0	88,452		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2025	0	10,230,400	1.2788	0	0	0	1,336		(599,962)	0	0	0	0	92,216		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2025	0	10,248,000	1.281	0	0	0	1,510		(594,089)	0	0	0	0	95,861		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2025	0	10,266,400	1.2833	0	0	0	934		(589,013)	0	0	0	0	99,404		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2025	0	10,284,800	1.2856	0	0	0	102		(584,687)	0	0	0	0	102,848		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2026	0	10,302,400	1.2878	0	0	0	(494)		(580,892)	0	0	0	0	106,195		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2026	0	10,321,600	1.2902	0	0	0	(726)		(575,741)	0	0	0	0	109,477		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2026	0	10,340,800	1.2926	0	0	0	(542)		(570,931)	0	0	0	0	112,686		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	10,360,000	1.295	0	0	0	105		(566,584)	0	0	0	0	115,828		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	10,379,200	1.2974	0	0	0	1,133		(562,670)	0	0	0	0	118,909		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	10,399,200	1.2999	0	0	0	2,028		(559,046)	0	0	0	0	121,941		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	10,419,200	1.3024	0	0	0	2,002		(556,582)	0	0	0	0	124,922		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2027	0	10,439,200	1.3049	0	0	0	91		(555,269)	0	0	0	0	127,854		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2028	0	10,459,200	1.3074	0	0	0	(4,236)		(554,960)	0	0	0	0	130,740		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2028	0	10,480,000	1.31	0	0	0	(9,871)		(554,822)	0	0	0	0	133,594		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/29/2028	0	10,500,800	1.3126	0	0	0	(15,001)		(555,152)	0	0	0	0	136,355		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/29/2028	0	10,521,600	1.3152	0	0	0	(17,595)		(555,472)	0	0	0	0	139,134		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/29/2029	0	10,543,200	1.3179	0	0	0	(16,026)		(554,434)	0	0	0	0	141,890		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/29/2029	0	10,564,800	1.3206	0	0	0	(11,177)		(553,372)	0	0	0	0	144,613		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/28/2029	0	10,586,400	1.3233	0	0	0	(5,063)		(551,819)	0	0	0	0	147,280		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2024	0	11,433,600	1.2704	0	0	0	(2,260)		(729,878)	0	0	0	0	94,802		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2024	0	11,453,400	1.2726	0	0	0	126		(718,622)	0	0	0	0	99,189		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2025	0	11,474,100	1.2749	0	0	0	1,502		(708,707)	0	0	0	0	103,426		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	11,493,900	1.2771	0	0	0	1,698		(701,960)	0	0	0	0	107,516		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	11,515,500	1.2795	0	0	0	1,050		(695,252)	0	0	0	0	111,498		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	11,537,100	1.2819	0	0	0	115		(689,395)	0	0	0	0	115,371		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	11,557,800	1.2842	0	0	0	(555)		(684,144)	0	0	0	0	119,135		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	11,579,400	1.2866	0	0	0	(816)		(678,222)	0	0	0	0	122,818		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	11,601,900	1.2891	0	0	0	(610)		(671,838)	0	0	0	0	126,429		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	11,624,400	1.2916	0	0	0	118		(665,982)	0	0	0	0	129,965		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	11,646,900	1.2941	0	0	0	1,275		(660,623)	0	0	0	0	133,432		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	11,670,300	1.2967	0	0	0	2,281		(655,596)	0	0	0	0	136,846		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	11,693,700	1.2993	0	0	0	2,252		(651,878)	0	0	0	0	140,203		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	10,415,200	1.3019	0	0	0	91		(577,301)	0	0	0	0	127,560		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	10,436,800	1.3046	0	0	0	(4,236)		(575,433)	0	0	0	0	130,460		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	10,457,600	1.3072	0	0	0	(9,871)		(575,206)	0	0	0	0	133,309		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	10,479,200	1.3099	0	0	0	(15,001)		(574,722)	0	0	0	0	136,075		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	10,501,600	1.3127	0	0	0	(17,595)		(573,511)	0	0	0	0	138,870		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	10,523,200	1.3154	0	0	0	(16,026)		(572,394)	0	0	0	0	141,620		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	10,545,600	1.3182	0	0	0	(11,177)		(570,535)	0	0	0	0	144,350		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	10,568,000	1.321	0	0	0	(5,063)		(568,194)	0	0	0	0	147,024		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2022	0	3,745,800	1.2486	0	0	0	0		(315,642)	0	0	0	0	9,365		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2022	0	3,751,500	1.2505	0	0	0	0		(306,509)	0	0	0	0	13,264		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2022	0	3,757,800	1.2526	0	0	0	(2,546)		(297,176)	0	0	0	0	16,272		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/30/2022	0	3,764,100	1.2547	0	0	0	(6,066)		(287,367)	0	0	0	0	18,795		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2023	0	3,770,400	1.2568	0	0	0	(4,614)		(279,196)	0	0	0	0	21,077		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2023	0	3,776,700	1.2589	0	0	0	29		(271,410)	0	0	0	0	23,127		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/29/2023	0	3,782,400	1.2608	0	0	0	1,513		(265,547)	0	0	0	0	24,980		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/29/2023	0	3,788,700	1.2629	0	0	0	32		(260,259)	0	0	0	0	26,754		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/28/2024	0	3,795,300	1.2651	0	0	0	(1,156)		(255,097)	0	0	0	0	28,414		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/28/2024	0	3,801,900	1.2673	0	0	0	(1,335)		(250,265)	0	0	0	0	30,008		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/29/2023	0	2,476,320	1.23816	0	0	0	21		(222,076)	0	0	0	0	17,487		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/28/2024	0	2,476,580	1.23829	0	0	0	(771)		(222,494)	0	0	0	0	18,541		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/28/2024	0	2,477,000	1.2385	0	0	0	(890)		(222,934)	0	0	0	0	19,551		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2024	0	2,477,540	1.23877	0	0	0	(502)		(223,534)	0	0	0	0	20,543		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2024	0	2,478,220	1.23911	0	0	0	28		(224,365)	0	0	0	0	21,462		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2025	0	2,479,000	1.2395	0	0	0	334		(225,568)	0	0	0	0	22,345		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2025	0	2,479,740	1.23987	0	0	0	377		(227,291)	0	0	0	0	23,196		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2025	0	2,480,540	1.24027	0	0	0	233		(229,316)	0	0	0	0	24,018		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2025	0	2,481,320	1.24066	0	0	0	26		(231,520)	0	0	0	0	24,813		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2026	0	2,482,360	1.24118	0	0	0	(123)		(233,400)	0	0	0	0	25,588		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2026	0	2,483,220	1.24161	0	0	0	(181)		(235,457)	0	0	0	0	26,339		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2026	0	2,484,120	1.24206	0	0	0	(136)		(237,527)	0	0	0	0	27,070		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2026	0	2,485,040	1.24252	0	0	0	26		(239,662)	0	0	0	0	27,784		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2027	0	2,486,020	1.24301	0	0	0	283		(241,828)	0	0	0	0	28,481		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2027	0	2,487,080	1.24354	0	0	0	507		(244,141)	0	0	0	0	29,164		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2027	0	2,488,240	1.24412	0	0	0	500		(246,614)	0	0	0	0	29,833		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2027	0	2,489,400	1.2447	0	0	0	23		(249,343)	0	0	0	0	30,489		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2028	0	2,490,580	1.24529	0	0	0	(1,059)		(252,277)	0	0	0	0	31,132		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2028	0	2,491,840	1.24592	0	0	0	(2,468)		(255,331)	0	0	0	0	31,765		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/29/2028	0	2,493,140	1.24657	0	0	0	(3,750)		(258,434)	0	0	0	0	32,374		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/29/2028	0	2,494,500	1.24725	0	0	0	(4,399)		(261,447)	0	0	0	0	32,986		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2029	0	2,495,860	1.24793	0	0	0	(4,006)		(264,275)	0	0	0	0	33,589		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/29/2029	0	2,497,320	1.24866	0	0	0	(2,794)		(266,962)	0	0	0	0	34,184		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/28/2029	0	2,498,880	1.24944	0	0	0	(1,266)		(269,413)	0	0	0	0	34,765		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	21,250,340	1.25002	0	0	0	623		(2,314,402)	0	0	0	0	300,525		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	21,259,350	1.25055	0	0	0	5,881		(2,337,219)	0	0	0	0	305,215		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	03/31/2022	0	2,463,940	1.23197	0	0	0	0		(243,671)	0	0	0	0	6,160		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	06/30/2022	0	2,463,780	1.23189	0	0	0	0		(241,504)	0	0	0	0	8,711		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	09/30/2022	0	2,463,800	1.2319	0	0	0	(1,698)		(239,378)	0	0	0	0	10,669		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/30/2022	0	2,463,960	1.23198	0	0	0	(4,044)		(236,779)	0	0	0	0	12,303		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	03/31/2023	0	2,464,640	1.23232	0	0	0	(3,076)		(234,697)	0	0	0	0	13,778		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	06/30/2023	0	2,465,120	1.23256	0	0	0	19		(233,029)	0	0	0	0	15,096		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	09/29/2023	0	2,465,500	1.23275	0	0	0	1,009		(232,307)	0	0	0	0	16,283		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2022	0	2,463,800	1.2319	0	0	0	0		(243,811)	0	0	0	0	6,160		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2022	0	2,462,400	1.2312	0	0	0	0		(242,882)	0	0	0	0	8,706		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2022	0	3,078,500	1.2314	0	0	0	(2,122)		(300,468)	0	0	0	0	13,330		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/30/2022	0	3,694,800	1.2316	0	0	0	(6,066)		(356,302)	0	0	0	0	18,449		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2023	0	3,695,700	1.2319	0	0	0	(4,614)		(353,295)	0	0	0	0	20,660		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2023	0	3,696,600	1.2322	0	0	0	29		(350,611)	0	0	0	0	22,637		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/29/2023	0	3,697,800	1.2326	0	0	0	1,513		(348,904)	0	0	0	0	24,421		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/29/2023	0	3,699,300	1.2331	0	0	0	32		(348,015)	0	0	0	0	26,123		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/28/2024	0	4,934,800	1.2337	0	0	0	(1,541)		(462,941)	0	0	0	0	36,945		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/28/2024	0	4,937,200	1.2343	0	0	0	(1,780)		(462,228)	0	0	0	0	38,969		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2024	0	4,940,400	1.2351	0	0	0	(1,005)		(461,301)	0	0	0	0	40,964		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2024	0	4,943,200	1.2358	0	0	0	56		(461,513)	0	0	0	0	42,809		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2025	0	4,946,000	1.2365	0	0	0	668		(462,674)	0	0	0	0	44,583		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2025	0	6,189,350	1.23787	0	0	0	943		(577,802)	0	0	0	0	57,896		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2025	0	6,192,650	1.23853	0	0	0	584		(581,587)	0	0	0	0	59,960		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2025	0	6,196,000	1.2392	0	0	0	64		(585,733)	0	0	0	0	61,960		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2026	0	6,199,350	1.23987	0	0	0	(309)		(589,695)	0	0	0	0	63,901		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2026	0	6,202,750	1.24055	0	0	0	(453)		(593,634)	0	0	0	0	65,790		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2026	0	6,206,350	1.24127	0	0	0	(339)		(597,521)	0	0	0	0	67,632		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2026	0	7,452,000	1.242	0	0	0	78		(721,900)	0	0	0	0	83,316		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2027	0	7,456,260	1.24271	0	0	0	850		(727,156)	0	0	0	0	85,422		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2027	0	7,460,460	1.24341	0	0	0	1,521		(733,144)	0	0	0	0	87,482		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2027	0	7,465,200	1.2442	0	0	0	1,501		(739,399)	0	0	0	0	89,505		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2027	0	7,469,640	1.24494	0	0	0	68		(746,706)	0	0	0	0	91,484		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2028	0	7,474,260	1.24571	0	0	0	(3,177)		(754,528)	0	0	0	0	93,428		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2028	0	8,725,150	1.24645	0	0	0	(8,637)		(890,284)	0	0	0	0	111,224		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/29/2028	0	8,730,470	1.24721	0	0	0	(13,126)		(900,459)	0	0	0	0	113,367		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/29/2028	0	8,736,000	1.248	0	0	0	(15,396)		(910,329)	0	0	0	0	115,522		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/29/2029	0	8,741,670	1.24881	0	0	0	(14,022)		(919,430)	0	0	0	0	117,645		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/29/2029	0	8,747,270	1.24961	0	0	0	(9,780)		(928,422)	0	0	0	0	119,734		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/28/2029	0	8,753,290	1.25047	0	0	0	(4,430)		(936,531)	0	0	0	0	121,777		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2029	0	10,010,800	1.25135	0	0	0	293		(1,079,706)	0	0	0	0	141,574		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/29/2030	0	10,017,600	1.2522	0	0	0	2,768		(1,088,226)	0	0	0	0	143,820		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	32,339,100	1.2682	0	0	0	9,452		(3,158,121)	0	0	0	0	471,196		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2022	0	521,296	1.30324	0	0	0	0		(20,241)	0	0	0	0	1,303		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2022	0	521,468	1.30367	0	0	0	0		(19,632)	0	0	0	0	1,844		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2022	0	521,616	1.30404	0	0	0	(340)		(19,117)	0	0	0	0	2,259		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/30/2022	0	521,740	1.30435	0	0	0	(809)		(18,560)	0	0	0	0	2,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2023	0	521,948	1.30487	0	0	0	(615)		(18,153)	0	0	0	0	2,918		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2023	0	522,076	1.30519	0	0	0	4		(17,880)	0	0	0	0	3,197		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2023	0	522,212	1.30553	0	0	0	202		(17,777)	0	0	0	0	3,449		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2023	0	522,376	1.30594	0	0	0	4		(17,802)	0	0	0	0	3,689		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/28/2024	0	522,564	1.30641	0	0	0	(154)		(17,856)	0	0	0	0	3,912		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2024	0	522,792	1.30698	0	0	0	(178)		(17,913)	0	0	0	0	4,126		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2024	0	523,052	1.30763	0	0	0	(100)		(17,999)	0	0	0	0	4,337		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2024	0	523,332	1.30833	0	0	0	6		(18,139)	0	0	0	0	4,532		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2025	0	523,648	1.30912	0	0	0	67		(18,336)	0	0	0	0	4,720		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2025	0	524,008	1.31002	0	0	0	75		(18,589)	0	0	0	0	4,902		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2025	0	524,416	1.31104	0	0	0	47		(18,870)	0	0	0	0	5,078		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2025	0	524,864	1.31216	0	0	0	5		(19,146)	0	0	0	0	5,249		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2026	0	525,344	1.31336	0	0	0	(25)		(19,376)	0	0	0	0	5,415		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2026	0	525,860	1.31465	0	0	0	(36)		(19,576)	0	0	0	0	5,578		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2026	0	526,420	1.31605	0	0	0	(27)		(19,750)	0	0	0	0	5,737		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	527,012	1.31753	0	0	0	5		(19,913)	0	0	0	0	5,892		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	527,612	1.31903	0	0	0	57		(20,088)	0	0	0	0	6,045		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	528,236	1.32059	0	0	0	101		(20,289)	0	0	0	0	6,194		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	528,880	1.3222	0	0	0	100		(20,527)	0	0	0	0	6,341		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	529,536	1.32384	0	0	0	5		(20,809)	0	0	0	0	6,485		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	530,192	1.32548	0	0	0	(212)		(21,138)	0	0	0	0	6,627		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	530,856	1.32714	0	0	0	(494)		(21,502)	0	0	0	0	6,767		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	531,532	1.32883	0	0	0	(750)		(21,876)	0	0	0	0	6,902		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	532,216	1.33054	0	0	0	(880)		(22,239)	0	0	0	0	7,038		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	532,900	1.33225	0	0	0	(801)		(22,567)	0	0	0	0	7,172		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	533,604	1.33401	0	0	0	(559)		(22,874)	0	0	0	0	7,304		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	534,312	1.33578	0	0	0	(253)		(23,149)	0	0	0	0	7,433		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	535,052	1.33763	0	0	0	15		(23,415)	0	0	0	0	7,567		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	535,748	1.33937	0	0	0	138		(23,660)	0	0	0	0	7,692		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	536,480	1.3412	0	0	0	148		(23,902)	0	0	0	0	7,817		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	35,860,503	1.34309	0	0	0	5,827		(1,612,321)	0	0	0	0	530,384		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	37,103,400	1.3742	0	0	0	926		(960,210)	0	0	0	0	556,551		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2022	0	681,310	1.36262	0	0	0	0		4,374	0	0	0	0	1,703		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2022	0	681,540	1.36308	0	0	0	0		5,121	0	0	0	0	2,410		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2022	0	681,765	1.36353	0	0	0	(424)		5,749	0	0	0	0	2,952		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/30/2022	0	681,995	1.36399	0	0	0	(1,011)		6,463	0	0	0	0	3,405		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2023	0	682,375	1.36475	0	0	0	(769)		7,008	0	0	0	0	3,815		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2023	0	682,665	1.36533	0	0	0	5		7,383	0	0	0	0	4,180		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2023	0	683,010	1.36602	0	0	0	252		7,579	0	0	0	0	4,511		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2023	0	683,450	1.3669	0	0	0	5		7,668	0	0	0	0	4,826		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/28/2024	0	683,990	1.36798	0	0	0	(193)		7,782	0	0	0	0	5,121		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2024	0	684,690	1.36938	0	0	0	(222)		7,991	0	0	0	0	5,404		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2024	0	685,545	1.37109	0	0	0	(126)		8,267	0	0	0	0	5,684		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2024	0	686,510	1.37302	0	0	0	7		8,556	0	0	0	0	5,945		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2025	0	687,585	1.37517	0	0	0	83		8,834	0	0	0	0	6,198		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2025	0	688,785	1.37757	0	0	0	94		9,105	0	0	0	0	6,443		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2025	0	690,120	1.38024	0	0	0	58		9,406	0	0	0	0	6,682		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2025	0	691,565	1.38313	0	0	0	6		9,763	0	0	0	0	6,916		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2026	0	693,085	1.38617	0	0	0	(31)		10,209	0	0	0	0	7,144		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2026	0	694,715	1.38943	0	0	0	(45)		10,743	0	0	0	0	7,369		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2026	0	696,445	1.39289	0	0	0	(34)		11,343	0	0	0	0	7,589		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	7		11,972	0	0	0	0	7,807		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	71		12,591	0	0	0	0	8,020		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	127		13,198	0	0	0	0	8,231		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	125		13,785	0	0	0	0	8,439		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	6		14,325	0	0	0	0	8,645		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	(265)		14,808	0	0	0	0	8,848		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	(617)		15,255	0	0	0	0	9,049		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	(938)		15,685	0	0	0	0	9,244		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	571,176	1.42794	0	0	0	(880)		12,902	0	0	0	0	7,553		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	572,820	1.43205	0	0	0	(801)		13,281	0	0	0	0	7,709		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	574,516	1.43629	0	0	0	(559)		13,699	0	0	0	0	7,864		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	576,208	1.44052	0	0	0	(253)		14,136	0	0	0	0	8,016		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	577,976	1.44494	0	0	0	15		14,607	0	0	0	0	8,174		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	579,656	1.44914	0	0	0	138		15,065	0	0	0	0	8,322		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	581,412	1.45353	0	0	0	148		15,547	0	0	0	0	8,471		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	583,252	1.45813	0	0	0	87		16,057	0	0	0	0	8,626		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	585,064	1.46266	0	0	0	14		16,552	0	0	0	0	8,776		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	40,199,362	1.46713	0	0	0	(1,689)		1,166,779	0	0	0	0	611,308		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	41,149,320	1.5018	0	0	0	(1,961)		1,910,983	0	0	0	0	634,154		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2022	0	2,783,260	1.39163	0	0	0	0		75,485	0	0	0	0	6,958		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2022	0	2,783,200	1.3916	0	0	0	0		77,438	0	0	0	0	9,840		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2022	0	2,783,020	1.39151	0	0	0	(1,698)		78,767	0	0	0	0	12,051		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/30/2022	0	2,782,880	1.39144	0	0	0	(4,044)		80,463	0	0	0	0	13,896		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2023	0	2,783,200	1.3916	0	0	0	(3,076)		81,302	0	0	0	0	15,559		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2023	0	2,783,180	1.39159	0	0	0	19		81,462	0	0	0	0	17,043		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/29/2023	0	2,783,580	1.39179	0	0	0	1,009		81,100	0	0	0	0	18,383		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/29/2023	0	2,784,540	1.39227	0	0	0	21		80,479	0	0	0	0	19,663		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/28/2024	0	2,786,080	1.39304	0	0	0	(771)		80,136	0	0	0	0	20,858		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/28/2024	0	2,648,980	1.3942	0	0	0	(845)		76,289	0	0	0	0	20,908		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2024	0	2,651,925	1.39575	0	0	0	(477)		76,845	0	0	0	0	21,989		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2024	0	2,655,364	1.39756	0	0	0	27		77,531	0	0	0	0	22,996		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2025	0	2,659,297	1.39963	0	0	0	317		78,258	0	0	0	0	23,971		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2025	0	2,663,591	1.40189	0	0	0	359		78,845	0	0	0	0	24,916		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2025	0	2,668,341	1.40439	0	0	0	222		79,495	0	0	0	0	25,836		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2025	0	2,673,490	1.4071	0	0	0	24		80,348	0	0	0	0	26,735		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2026	0	2,678,924	1.40996	0	0	0	(117)		81,539	0	0	0	0	27,614		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2026	0	2,684,833	1.41307	0	0	0	(172)		83,123	0	0	0	0	28,477		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2026	0	2,691,179	1.41641	0	0	0	(129)		85,014	0	0	0	0	29,326		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2026	0	2,697,848	1.41992	0	0	0	25		87,082	0	0	0	0	30,163		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2027	0	2,704,612	1.42348	0	0	0	269		89,137	0	0	0	0	30,985		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2027	0	2,711,661	1.42719	0	0	0	482		91,181	0	0	0	0	31,797		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2027	0	2,718,919	1.43101	0	0	0	475		93,111	0	0	0	0	32,599		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2027	0	2,582,766	1.43487	0	0	0	21		89,823	0	0	0	0	31,632		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2028	0	2,589,678	1.43871	0	0	0	(953)		91,165	0	0	0	0	32,371		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2028	0	2,596,572	1.44254	0	0	0	(2,221)		92,266	0	0	0	0	33,100		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/29/2028	0	2,603,448	1.44636	0	0	0	(3,375)		93,225	0	0	0	0	33,806		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/29/2028	0	2,610,288	1.45016	0	0	0	(3,959)		94,135	0	0	0	0	34,518		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/29/2029	0	2,617,074	1.45393	0	0	0	(3,606)		95,131	0	0	0	0	35,220		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/29/2029	0	2,624,040	1.4578	0	0	0	(2,515)		96,257	0	0	0	0	35,918		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/28/2029	0	2,630,970	1.46165	0	0	0	(1,139)		97,457	0	0	0	0	36,602		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2029	0	2,638,116	1.46562	0	0	0	66		98,702	0	0	0	0	37,309		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/29/2030	0	2,644,812	1.46934	0	0	0	623		99,858	0	0	0	0	37,971		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/28/2030	0	2,651,706	1.47317	0	0	0	667		101,000	0	0	0	0	38,637		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2030	0	2,511,104	1.47712	0	0	0	371		96,455	0	0	0	0	37,140		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2030	0	2,517,666	1.48098	0	0	0	58		97,437	0	0	0	0	37,765		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2031	0	2,524,109	1.48477	0	0	0	(105)		98,355	0	0	0	0	38,384		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2031	0	2,530,688	1.48864	0	0	0	(122)		99,286	0	0	0	0	39,001		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	41,758,860	1.4601	0	0	0	(765)		889,837	0	0	0	0	651,960		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	41,170,840	1.4548	0	0	0	977		677,077	0	0	0	0	650,968		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	0	33,148,347	1.16193	0	0	0	695,786		695,786	0	695,786	0	0	37,457		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	0	25,897,847	1.16193	0	0	0	543,598		543,598	0	543,598	0	0	29,264		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	0	25,871,878	1.16193	0	0	0	543,052		543,052	0	543,052	0	0	29,235		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	01/19/2022	0	33,148,347	1.16193	0	0	0	695,786		695,786	0	695,786	0	0	37,457		100% \ 100%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	10,061,093	XXX	(29,517,251)	0	(24,985,368)	(6,030,134)	0	64,286,947	XXX	XXX
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	0	2,217,756	72876	0	0	0	(5,004)		(5,004)	0	(5,004)	0	0	3,201		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	0	1,378,605	72876	0	0	0	(3,111)		(3,111)	0	(3,111)	0	0	1,990		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	0	839,151	72876	0	0	0	(1,894)		(1,894)	0	(1,894)	0	0	1,211		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	0	719,272	72876	0	0	0	(1,623)		(1,623)	0	(1,623)	0	0	1,038		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	0	539,454	.72876	0	0	0	(1,217)		(1,217)	0	(1,217)	0	0	779		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	01/31/2022	0	299,697	.72876	0	0	0	(676)		(676)	0	(676)	0	0	433		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	0	9,196,943	.72238	0	0	0	60,282		60,282	0	60,282	0	0	13,275		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	0	5,717,018	.72238	0	0	0	37,473		37,473	0	37,473	0	0	8,252		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	0	3,479,924	.72238	0	0	0	22,809		22,809	0	22,809	0	0	5,023		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	0	2,982,792	.72238	0	0	0	19,551		19,551	0	19,551	0	0	4,305		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	0	2,237,094	.72238	0	0	0	14,663		14,663	0	14,663	0	0	3,229		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2021	01/31/2022	0	1,242,830	.72238	0	0	0	8,146		8,146	0	8,146	0	0	1,794		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	0	158,530	.72461	0	0	0	2,525		2,525	0	533	0	0	82		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	0	290,773	.72461	0	0	0	978		978	0	978	0	0	151		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	0	317,094	.72461	0	0	0	1,067		1,067	0	1,067	0	0	164		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/04/2022	0	581,546	.72461	0	0	0	1,956		1,956	0	1,956	0	0	302		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2021	01/18/2022	0	4,732,638	1.38001	0	0	0	(87,776)		(87,776)	0	(87,776)	0	0	5,205		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2021	01/18/2022	0	4,732,638	1.38001	0	0	0	(87,776)		(87,776)	0	(87,776)	0	0	5,205		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2021	01/18/2022	0	4,732,638	1.38001	0	0	0	(87,776)		(87,776)	0	(87,776)	0	0	5,205		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2021	01/18/2022	0	3,155,092	1.38001	0	0	0	(58,517)		(58,517)	0	(58,517)	0	0	3,470		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2021	01/18/2022	0	1,577,546	1.38001	0	0	0	(29,259)		(29,259)	0	(29,259)	0	0	1,735		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	01/25/2022	0	23,210,190	1.33305	0	0	0	371,579		371,579	0	371,579	0	0	30,085		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	01/25/2022	0	14,640,717	1.33305	0	0	0	234,388		234,388	0	234,388	0	0	18,977		FX (Foreign Exchange)

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Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	01/25/2022	0	9,760,478	1.33305	0	0	0	156,259		156,259	0	156,259	0	0	12,651		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/25/2022	0	2,125,403	1.3489	0	0	0	8,654		8,654	0	8,654	0	0	2,755		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/25/2022	0	1,618,507	1.3489	0	0	0	6,590		6,590	0	6,590	0	0	2,098		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/25/2022	0	515,788	1.3489	0	0	0	2,100		2,100	0	2,100	0	0	669		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/25/2022	0	284,573	1.3489	0	0	0	1,159		1,159	0	1,159	0	0	369		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	03/31/2022	0	795,010	1.3228	0	0	0	18,662		18,662	0	18,662	0	0	1,988		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	03/31/2022	0	2,243,064	1.3228	0	0	0	52,655		52,655	0	52,655	0	0	5,608		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	0	541,289	1.1589	0	0	0	(10,134)		(10,134)	0	(10,134)	0	0	909		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	0	541,289	1.1589	0	0	0	(10,134)		(10,134)	0	(10,134)	0	0	909		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	0	2,977,090	1.1589	0	0	0	(55,738)		(55,738)	0	(55,738)	0	0	5,002		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	0	19,486,408	1.1589	0	0	0	(364,829)		(364,829)	0	(364,829)	0	0	32,738		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	0	1,217,901	1.1589	0	0	0	(22,802)		(22,802)	0	(22,802)	0	0	2,046		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	0	1,217,901	1.1589	0	0	0	(22,802)		(22,802)	0	(22,802)	0	0	2,046		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2021	02/11/2022	0	3,518,379	1.1589	0	0	0	(65,872)		(65,872)	0	(65,872)	0	0	5,911		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	01/25/2022	0	2,161,770	1.1317	0	0	0	11,414		11,414	0	11,414	0	0	2,802		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	01/25/2022	0	4,095,984	1.1317	0	0	0	21,627		21,627	0	21,627	0	0	5,309		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2021	01/25/2022	0	20,764,366	1.1317	0	0	0	109,639		109,639	0	109,639	0	0	26,915		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	4,663,308	.7349	0	0	0	46,915		46,915	0	46,915	0	0	17,560		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	2,898,813	.7349	0	0	0	29,164		29,164	0	29,164	0	0	10,916		FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	1,764,495	.7349	0	0	0	17,752		17,752	0	17,752	0	0	6,644		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	1,512,424	.7349	0	0	0	15,216		15,216	0	15,216	0	0	5,695		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	1,134,318	.7349	0	0	0	11,412		11,412	0	11,412	0	0	4,271		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	630,177	.7349	0	0	0	6,340		6,340	0	6,340	0	0	2,373		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	01/31/2022	0	11,424,782	.72425	0	0	0	(45,196)		(45,196)	0	(45,196)	0	0	16,490		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	01/31/2022	0	7,101,891	.72425	0	0	0	(28,095)		(28,095)	0	(28,095)	0	0	10,251		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	01/31/2022	0	4,322,890	.72425	0	0	0	(17,101)		(17,101)	0	(17,101)	0	0	6,240		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	01/31/2022	0	3,705,335	.72425	0	0	0	(14,658)		(14,658)	0	(14,658)	0	0	5,348		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	01/31/2022	0	2,779,001	.72425	0	0	0	(10,994)		(10,994)	0	(10,994)	0	0	4,011		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	01/31/2022	0	1,543,889	.72425	0	0	0	(6,108)		(6,108)	0	(6,108)	0	0	2,228		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	10,917,024	.72437	0	0	0	(43,052)		(43,052)	0	(43,052)	0	0	27,293		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	6,786,258	.72437	0	0	0	(26,762)		(26,762)	0	(26,762)	0	0	16,966		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	4,130,766	.72437	0	0	0	(16,290)		(16,290)	0	(16,290)	0	0	10,327		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	3,540,657	.72437	0	0	0	(13,963)		(13,963)	0	(13,963)	0	0	8,852		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	2,655,492	.72437	0	0	0	(10,472)		(10,472)	0	(10,472)	0	0	6,639		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	1,475,274	.72437	0	0	0	(5,818)		(5,818)	0	(5,818)	0	0	3,688		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	1,833,043	.72437	0	0	0	(7,229)		(7,229)	0	(7,229)	0	0	4,583		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	1,139,459	.72437	0	0	0	(4,494)		(4,494)	0	(4,494)	0	0	2,849		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	693,584	.72437	0	0	0	(2,735)		(2,735)	0	(2,735)	0	0	1,734		FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	594,501	.72437	0	0	0	(2,344)		(2,344)	0	(2,344)	0	0	1,486		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	445,875	.72437	0	0	0	(1,758)		(1,758)	0	(1,758)	0	0	1,115		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2022	0	247,709	.72437	0	0	0	(977)		(977)	0	(977)	0	0	619		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	03/31/2022	0	7,683,720	.72902	0	0	0	18,877		18,877	0	18,877	0	0	19,209		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	03/31/2022	0	4,776,366	.72902	0	0	0	11,734		11,734	0	11,734	0	0	11,941		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	03/31/2022	0	2,907,353	.72902	0	0	0	7,143		7,143	0	7,143	0	0	7,268		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	03/31/2022	0	2,492,017	.72902	0	0	0	6,122		6,122	0	6,122	0	0	6,230		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	03/31/2022	0	1,869,013	.72902	0	0	0	4,592		4,592	0	4,592	0	0	4,673		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	03/31/2022	0	1,038,341	.72902	0	0	0	2,551		2,551	0	2,551	0	0	2,596		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2021	03/31/2022	0	187,345	.74115	0	0	0	3,517		3,517	0	3,517	0	0	468		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2021	03/31/2022	0	116,458	.74115	0	0	0	2,186		2,186	0	2,186	0	0	291		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2021	03/31/2022	0	70,887	.74115	0	0	0	1,331		1,331	0	1,331	0	0	177		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2021	03/31/2022	0	60,761	.74115	0	0	0	1,141		1,141	0	1,141	0	0	152		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2021	03/31/2022	0	45,570	.74115	0	0	0	856		856	0	856	0	0	114		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2021	03/31/2022	0	25,317	.74115	0	0	0	475		475	0	475	0	0	63		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	03/31/2022	0	86,286	.7227	0	0	0	(540)		(540)	0	(540)	0	0	216		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	03/31/2022	0	53,637	.7227	0	0	0	(336)		(336)	0	(336)	0	0	134		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	03/31/2022	0	32,649	.7227	0	0	0	(204)		(204)	0	(204)	0	0	82		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	03/31/2022	0	27,985	.7227	0	0	0	(175)		(175)	0	(175)	0	0	70		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	03/31/2022	0	20,988	.7227	0	0	0	(131)		(131)	0	(131)	0	0	52		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	03/31/2022	0	11,660	.7227	0	0	0	(73)		(73)	0	(73)	0	0	29		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/15/2022	0	12,615,766	72225	0	0	0	(85,927)		(85,927)	0	(85,927)	0	0	28,698		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/15/2022	0	7,842,233	72225	0	0	0	(53,414)		(53,414)	0	(53,414)	0	0	17,840		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/15/2022	0	4,773,533	72225	0	0	0	(32,513)		(32,513)	0	(32,513)	0	0	10,859		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/15/2022	0	4,091,600	72225	0	0	0	(27,868)		(27,868)	0	(27,868)	0	0	9,308		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/15/2022	0	3,068,700	72225	0	0	0	(20,901)		(20,901)	0	(20,901)	0	0	6,981		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/15/2022	0	1,704,833	72225	0	0	0	(11,612)		(11,612)	0	(11,612)	0	0	3,878		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/31/2022	0	159,223	.7193	0	0	0	(1,754)		(1,754)	0	(1,754)	0	0	398		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/31/2022	0	98,977	.7193	0	0	0	(1,090)		(1,090)	0	(1,090)	0	0	247		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/31/2022	0	60,247	.7193	0	0	0	(664)		(664)	0	(664)	0	0	151		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/31/2022	0	51,640	.7193	0	0	0	(569)		(569)	0	(569)	0	0	129		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/31/2022	0	38,730	.7193	0	0	0	(427)		(427)	0	(427)	0	0	97		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/31/2022	0	21,517	.7193	0	0	0	(237)		(237)	0	(237)	0	0	54		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	1,018,503	73162	0	0	0	6,345		6,345	0	6,345	0	0	835		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/14/2022	0	22,798,905	73653	0	0	0	291,705		291,705	0	291,705	0	0	39,648		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/14/2022	0	656,200	73653	0	0	0	8,396		8,396	0	8,396	0	0	1,141		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/14/2022	0	1,203,594	73653	0	0	0	15,400		15,400	0	15,400	0	0	2,093		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/14/2022	0	1,230,512	73653	0	0	0	15,744		15,744	0	15,744	0	0	2,140		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/14/2022	0	2,256,739	.73653	0	0	0	28,874		28,874	0	28,874	0	0	3,925		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	02/14/2022	0	159,649	.72464	0	0	0	(543)		(543)	0	(543)	0	0	278		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	02/14/2022	0	292,827	.72464	0	0	0	(996)		(996)	0	(996)	0	0	509		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	02/14/2022	0	319,334	.72464	0	0	0	(1,086)		(1,086)	0	(1,086)	0	0	555		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2021	01/31/2022	0	311,271	1.37615	0	0	0	4,925		4,925	0	4,925	0	0	449		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2021	01/31/2022	0	376,804	1.37615	0	0	0	5,961		5,961	0	5,961	0	0	544		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2021	08/01/2022	0	315,049	1.39285	0	0	0	9,110		9,110	0	9,177	0	0	1,206		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2021	08/01/2022	0	381,376	1.39285	0	0	0	11,027		11,027	0	11,108	0	0	1,460		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	741	1.361643	0	0	0	4		4	0	4	0	0	1		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	483	1.361648	0	0	0	3		3	0	3	0	0	0		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	38,826,050	1.36165	0	0	0	205,841		205,841	0	205,841	0	0	34,867		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	9,353,153	1.36165	0	0	0	49,587		49,587	0	49,587	0	0	8,399		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	124,466	1.36165	0	0	0	660		660	0	660	0	0	112		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	1,248,198	1.36165	0	0	0	6,617		6,617	0	6,617	0	0	1,121		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	1,872,264	1.36165	0	0	0	9,926		9,926	0	9,926	0	0	1,681		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	2,179,503	1.36165	0	0	0	11,555		11,555	0	11,555	0	0	1,957		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	1,412,141	1.36165	0	0	0	7,487		7,487	0	7,487	0	0	1,268		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	373,397	1.36165	0	0	0	1,980		1,980	0	1,980	0	0	335		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	4,538,317	1.36165	0	0	0	24,060		24,060	0	24,060	0	0	4,076		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/24/2022	0	14,478,369	1.378	0	0	0	247,982		247,982	0	247,982	0	0	18,388		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/24/2022	0	1,220,671	1.378	0	0	0	20,907		20,907	0	20,907	0	0	1,550		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/24/2022	0	6,443,359	1.378	0	0	0	110,360		110,360	0	110,360	0	0	8,183		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/24/2022	0	3,635,825	1.378	0	0	0	62,274		62,274	0	62,274	0	0	4,618		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/24/2022	0	1,216,679	1.378	0	0	0	20,839		20,839	0	20,839	0	0	1,545		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/24/2022	0	1,338,854	1.378	0	0	0	22,932		22,932	0	22,932	0	0	1,700		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	01/31/2022	0	9,988,956	1.3786	0	0	0	175,504		175,504	0	175,504	0	0	14,418		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	01/31/2022	0	1,704,274	1.3786	0	0	0	29,944		29,944	0	29,944	0	0	2,460		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	01/31/2022	0	2,840,456	1.3786	0	0	0	49,906		49,906	0	49,906	0	0	4,100		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	01/31/2022	0	1,480,819	1.3786	0	0	0	26,018		26,018	0	26,018	0	0	2,137		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/15/2022	0	573,167	1.3479	0	0	0	(2,678)		(2,678)	0	(2,678)	0	0	1,008		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/15/2022	0	3,714,972	1.3479	0	0	0	(17,358)		(17,358)	0	(17,358)	0	0	6,532		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/15/2022	0	4,627,794	1.3479	0	0	0	(21,623)		(21,623)	0	(21,623)	0	0	8,137		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/15/2022	0	10,158,090	1.3479	0	0	0	(47,462)		(47,462)	0	(47,462)	0	0	17,860		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/15/2022	0	16,946,432	1.3479	0	0	0	(79,179)		(79,179)	0	(79,179)	0	0	29,796		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	02/22/2022	0	11,930,877	1.34753	0	0	0	(58,487)		(58,487)	0	(58,487)	0	0	22,517		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	02/28/2022	0	6,697,383	1.33356	0	0	0	(103,050)		(103,050)	0	(103,050)	0	0	13,671		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	02/28/2022	0	9,785,813	1.33356	0	0	0	(150,570)		(150,570)	0	(150,570)	0	0	19,975		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	02/28/2022	0	3,434,501	1.33356	0	0	0	(52,845)		(52,845)	0	(52,845)	0	0	7,011		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	02/28/2022	0	27,913,145	1.33356	0	0	0	(429,487)		(429,487)	0	(429,487)	0	0	56,977		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	02/28/2022	0	4,610,648	1.33356	0	0	0	(70,942)		(70,942)	0	(70,942)	0	0	9,411		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	1,016,610	1.32343	0	0	0	(23,458)		(23,458)	0	(23,458)	0	0	2,313		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	419,874	1.32343	0	0	0	(9,689)		(9,689)	0	(9,689)	0	0	955		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	254,527	1.32343	0	0	0	(5,873)		(5,873)	0	(5,873)	0	0	579		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	541,121	1.32343	0	0	0	(12,486)		(12,486)	0	(12,486)	0	0	1,231		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	748,078	1.33244	0	0	0	(12,064)		(12,064)	0	(12,064)	0	0	1,767		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	7,015,513	1.33244	0	0	0	(113,140)		(113,140)	0	(113,140)	0	0	16,569		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	5,172,687	1.33244	0	0	0	(83,421)		(83,421)	0	(83,421)	0	0	12,217		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	848,430	1.33244	0	0	0	(13,683)		(13,683)	0	(13,683)	0	0	2,004		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	5,564,972	1.33244	0	0	0	(89,747)		(89,747)	0	(89,747)	0	0	13,143		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	3,649,162	1.33244	0	0	0	(58,851)		(58,851)	0	(58,851)	0	0	8,618		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	5,792,117	1.33244	0	0	0	(93,411)		(93,411)	0	(93,411)	0	0	13,680		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	10,635,990	1.33244	0	0	0	(171,529)		(171,529)	0	(171,529)	0	0	25,120		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	5,552,406	1.33244	0	0	0	(89,545)		(89,545)	0	(89,545)	0	0	13,114		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/12/2022	0	3,613,509	1.3485	0	0	0	(15,891)		(15,891)	0	(15,891)	0	0	3,245		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/12/2022	0	240,742	1.3485	0	0	0	(1,059)		(1,059)	0	(1,059)	0	0	216		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	01/12/2022	0	1,906,865	1.3485	0	0	0	(8,386)		(8,386)	0	(8,386)	0	0	1,712		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2021	01/18/2022	0	4,678,213	1.36414	0	0	0	33,355		33,355	0	33,355	0	0	5,145		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2021	01/18/2022	0	4,678,213	1.36414	0	0	0	33,355		33,355	0	33,355	0	0	5,145		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2021	01/18/2022	0	4,678,213	1.36414	0	0	0	33,355		33,355	0	33,355	0	0	5,145		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2021	01/18/2022	0	3,118,809	1.36414	0	0	0	22,236		22,236	0	22,236	0	0	3,430		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2021	01/18/2022	0	1,559,404	1.36414	0	0	0	11,118		11,118	0	11,118	0	0	1,715		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	3,096,099	1.37898	0	0	0	55,198		55,198	0	55,198	0	0	4,013		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	4,953,758	1.37898	0	0	0	88,317		88,317	0	88,317	0	0	6,421		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	24,009,893	1.37898	0	0	0	428,054		428,054	0	428,054	0	0	31,121		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	15,145,160	1.37898	0	0	0	270,012		270,012	0	270,012	0	0	19,631		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	10,096,773	1.37898	0	0	0	180,008		180,008	0	180,008	0	0	13,087		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	37,154,617	1.37898	0	0	0	662,402		662,402	0	662,402	0	0	48,159		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	28,293,474	1.37898	0	0	0	504,423		504,423	0	504,423	0	0	36,674		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	9,016,602	1.37898	0	0	0	160,750		160,750	0	160,750	0	0	11,687		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	4,974,677	1.37898	0	0	0	88,690		88,690	0	88,690	0	0	6,448		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	16,269,067	1.37898	0	0	0	290,049		290,049	0	290,049	0	0	21,088		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	8,521,892	1.37898	0	0	0	151,930		151,930	0	151,930	0	0	11,046		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	14,655,907	1.37898	0	0	0	261,289		261,289	0	261,289	0	0	18,997		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	02/01/2022	0	9,967,549	1.38014	0	0	0	186,163		186,163	0	186,163	0	0	14,617		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	02/01/2022	0	8,472,416	1.38014	0	0	0	158,238		158,238	0	158,238	0	0	12,425		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	02/01/2022	0	3,987,020	1.38014	0	0	0	74,465		74,465	0	74,465	0	0	5,847		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2021	02/01/2022	0	3,987,020	1.38014	0	0	0	74,465		74,465	0	74,465	0	0	5,847		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	02/28/2022	0	12,658,309	1.33356	0	0	0	(194,768)		(194,768)	0	(194,768)	0	0	25,839		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	03/31/2022	0	7,491,895	1.31945	0	0	0	(195,327)		(195,327)	0	(195,327)	0	0	18,730		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/31/2022	0	4,779,158	1.32532	0	0	0	(102,893)		(102,893)	0	(102,893)	0	0	11,948		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/31/2022	0	13,484,052	1.32532	0	0	0	(290,304)		(290,304)	0	(290,304)	0	0	33,710		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	03/31/2022	0	31,432,532	1.34799	0	0	0	(136,996)		(136,996)	0	(136,996)	0	0	78,581		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	03/31/2022	0	6,938,504	1.34799	0	0	0	(30,241)		(30,241)	0	(30,241)	0	0	17,346		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	03/31/2022	0	7,177,183	1.34808	0	0	0	(30,800)		(30,800)	0	(30,800)	0	0	17,943		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2021	03/31/2022	0	9,577,112	1.34808	0	0	0	(41,099)		(41,099)	0	(41,099)	0	0	23,943		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	134,310	1.3431	0	0	0	(1,135)		(1,135)	0	(1,135)	0	0	70		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	134,310	1.3431	0	0	0	(1,135)		(1,135)	0	(1,135)	0	0	70		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	537,240	1.3431	0	0	0	(4,541)		(4,541)	0	(4,541)	0	0	279		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	10,744,800	1.3431	0	0	0	(90,817)		(90,817)	0	(90,817)	0	0	5,571		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	805,860	1.3431	0	0	0	(6,811)		(6,811)	0	(6,811)	0	0	418		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	134,310	1.3431	0	0	0	(1,135)		(1,135)	0	(1,135)	0	0	70		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	537,240	1.3431	0	0	0	(4,541)		(4,541)	0	(4,541)	0	0	279		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	1,880,340	1.3431	0	0	0	(15,893)		(15,893)	0	(15,893)	0	0	975		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	537,240	1.3431	0	0	0	(4,541)		(4,541)	0	(4,541)	0	0	279		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	3,492,060	1.3431	0	0	0	(29,515)		(29,515)	0	(29,515)	0	0	1,811		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	01/04/2022	0	3,894,990	1.3431	0	0	0	(32,921)		(32,921)	0	(32,921)	0	0	2,019		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	651,135	.801982	0	0	0	8,376		8,376	0	8,376	0	0	585		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	2,025,031	.801983	0	0	0	26,050		26,050	0	26,050	0	0	1,819		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	1,959,918	.801983	0	0	0	25,212		25,212	0	25,212	0	0	1,760		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	7,305,740	.801983	0	0	0	93,980		93,980	0	93,980	0	0	6,561		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2021	02/28/2022	0	4,486,972	.784468	0	0	0	(40,628)		(40,628)	0	(40,628)	0	0	9,159		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2021	02/28/2022	0	1,580,222	.784468	0	0	0	(14,308)		(14,308)	0	(14,308)	0	0	3,226		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2021	02/28/2022	0	2,572,278	.784468	0	0	0	(23,291)		(23,291)	0	(23,291)	0	0	5,251		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2021	02/28/2022	0	3,566,858	.784468	0	0	0	(32,297)		(32,297)	0	(32,297)	0	0	7,281		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2021	02/28/2022	0	2,377,906	.784468	0	0	0	(21,531)		(21,531)	0	(21,531)	0	0	4,854		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2021	02/28/2022	0	4,912,950	.784468	0	0	0	(44,485)		(44,485)	0	(44,485)	0	0	10,029		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2021	03/10/2022	0	32,808,707	.783024	0	0	0	(356,519)		(356,519)	0	(356,519)	0	0	72,170		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2021	03/10/2022	0	5,559,471	.783024	0	0	0	(60,412)		(60,412)	0	(60,412)	0	0	12,229		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2021	03/10/2022	0	704,722	.783024	0	0	0	(7,658)		(7,658)	0	(7,658)	0	0	1,550		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2021	03/10/2022	0	78,302	.783024	0	0	0	(851)		(851)	0	(851)	0	0	172		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2021	03/10/2022	0	6,264,192	.783024	0	0	0	(68,070)		(68,070)	0	(68,070)	0	0	13,779		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2021	03/10/2022	0	1,879,258	.783024	0	0	0	(20,421)		(20,421)	0	(20,421)	0	0	4,134		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2021	02/14/2022	0	181,168	1.1763	0	0	0	5,876		5,876	0	5,876	0	0	315		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2021	02/14/2022	0	110,989	1.1763	0	0	0	3,600		3,600	0	3,600	0	0	193		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	2,567,880	1.1595	0	0	0	48,986		48,986	0	48,986	0	0	2,306		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	531,359	1.1595	0	0	0	10,136		10,136	0	10,136	0	0	477		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	997,896	1.1595	0	0	0	19,036		19,036	0	19,036	0	0	896		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	432,265	1.1595	0	0	0	8,246		8,246	0	8,246	0	0	388		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	1,297,265	1.1595	0	0	0	24,747		24,747	0	24,747	0	0	1,165		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	01/12/2022	0	3,875,830	1.1595	0	0	0	73,937		73,937	0	73,937	0	0	3,481		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	0	3,167,751	1.15609	0	0	0	50,826		50,826	0	50,826	0	0	3,580		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	0	2,472,390	1.15609	0	0	0	39,669		39,669	0	39,669	0	0	2,794		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	0	2,472,390	1.15609	0	0	0	39,669		39,669	0	39,669	0	0	2,794		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/19/2022	0	3,167,751	1.15609	0	0	0	50,826		50,826	0	50,826	0	0	3,580		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2021	01/27/2022	0	2,304,909	1.1635	0	0	0	51,063		51,063	0	51,063	0	0	3,105		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2021	01/27/2022	0	4,064,602	1.1635	0	0	0	90,046		90,046	0	90,046	0	0	5,475		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2021	01/27/2022	0	1,373,137	1.1635	0	0	0	30,420		30,420	0	30,420	0	0	1,850		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	0	350,604	1.16235	0	0	0	7,483		7,483	0	7,483	0	0	396		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	0	284,110	1.16235	0	0	0	6,064		6,064	0	6,064	0	0	321		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	0	284,110	1.16235	0	0	0	6,064		6,064	0	6,064	0	0	321		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2021	01/19/2022	0	350,604	1.16235	0	0	0	7,483		7,483	0	7,483	0	0	396		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/07/2022	0	1,520,268	1.16	0	0	0	29,792		29,792	0	29,792	0	0	1,043		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	0	597,001	1.160085	0	0	0	11,602		11,602	0	11,602	0	0	675		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	0	462,980	1.160085	0	0	0	8,997		8,997	0	8,997	0	0	523		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	0	462,980	1.160085	0	0	0	8,997		8,997	0	8,997	0	0	523		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/19/2022	0	597,001	1.160085	0	0	0	11,602		11,602	0	11,602	0	0	675		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	0	4,685,716	1.13333	0	0	0	(17,402)		(17,402)	0	(17,402)	0	0	5,295		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	0	3,654,269	1.13333	0	0	0	(13,571)		(13,571)	0	(13,571)	0	0	4,129		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	0	3,654,269	1.13333	0	0	0	(13,571)		(13,571)	0	(13,571)	0	0	4,129		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	01/19/2022	0	4,685,716	1.13333	0	0	0	(17,402)		(17,402)	0	(17,402)	0	0	5,295		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	0	71,285	1.133113	0	0	0	(287)		(287)	0	(287)	0	0	92		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	0	50,182	1.133113	0	0	0	(202)		(202)	0	(202)	0	0	65		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	0	64,123	1.133113	0	0	0	(258)		(258)	0	(258)	0	0	83		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2022	0	41,664	1.133113	0	0	0	(168)		(168)	0	(168)	0	0	54		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	0	344,520	1.12157	0	0	0	(4,905)		(4,905)	0	(4,905)	0	0	389		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	0	270,189	1.12157	0	0	0	(3,847)		(3,847)	0	(3,847)	0	0	305		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	0	270,189	1.12157	0	0	0	(3,847)		(3,847)	0	(3,847)	0	0	305		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2021	01/19/2022	0	344,520	1.12157	0	0	0	(4,905)		(4,905)	0	(4,905)	0	0	389		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	0	582,643	1.13531	0	0	0	(1,144)		(1,144)	0	(1,144)	0	0	658		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	0	451,845	1.13531	0	0	0	(887)		(887)	0	(887)	0	0	511		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	0	451,845	1.13531	0	0	0	(887)		(887)	0	(887)	0	0	511		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	01/19/2022	0	582,643	1.13531	0	0	0	(1,144)		(1,144)	0	(1,144)	0	0	658		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	2,829,370	1.13325	0	0	0	(20,675)		(20,675)	0	(20,675)	0	0	9,507		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	128,026	1.13325	0	0	0	(936)		(936)	0	(936)	0	0	430		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	1,651,532	1.13325	0	0	0	(12,068)		(12,068)	0	(12,068)	0	0	5,549		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	588,919	1.13325	0	0	0	(4,303)		(4,303)	0	(4,303)	0	0	1,979		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	1,203,442	1.13325	0	0	0	(8,794)		(8,794)	0	(8,794)	0	0	4,044		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	0	1,753,307	1.1331	0	0	0	(6,869)		(6,869)	0	(6,869)	0	0	1,981		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	0	1,368,038	1.1331	0	0	0	(5,359)		(5,359)	0	(5,359)	0	0	1,546		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	0	1,368,038	1.1331	0	0	0	(5,359)		(5,359)	0	(5,359)	0	0	1,546		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2021	01/19/2022	0	1,753,307	1.1331	0	0	0	(6,869)		(6,869)	0	(6,869)	0	0	1,981		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	293,439	1.1312	0	0	0	(1,991)		(1,991)	0	(1,991)	0	0	668		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	1,172,030	1.1312	0	0	0	(7,953)		(7,953)	0	(7,953)	0	0	2,666		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	623,727	1.1312	0	0	0	(4,232)		(4,232)	0	(4,232)	0	0	1,419		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2021	03/15/2022	0	483,971	1.1312	0	0	0	(3,284)		(3,284)	0	(3,284)	0	0	1,101		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	3,221,168	1.13262	0	0	0	(18,225)		(18,225)	0	(18,225)	0	0	7,608		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	03/21/2022	0	6,916,038	1.13262	0	0	0	(39,130)		(39,130)	0	(39,130)	0	0	16,334		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/27/2022	0	29,857	1.139	0	0	0	(78)		(78)	0	(78)	0	0	104		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/27/2022	0	54,009	1.139	0	0	0	(141)		(141)	0	(141)	0	0	189		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2022	0	30,038	1.1459	0	0	0	(101)		(101)	0	(101)	0	0	149		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2022	0	54,336	1.1459	0	0	0	(183)		(183)	0	(183)	0	0	270		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2023	0	30,261	1.1544	0	0	0	(108)		(108)	0	(108)	0	0	184		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2023	0	54,739	1.1544	0	0	0	(196)		(196)	0	(196)	0	0	334		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2023	0	30,515	1.1641	0	0	0	(82)		(82)	0	(82)	0	0	215		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2023	0	55,199	1.1641	0	0	0	(148)		(148)	0	(148)	0	0	389		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2024	0	30,777	1.1741	0	0	0	(58)		(58)	0	(58)	0	0	243		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2024	0	55,674	1.1741	0	0	0	(105)		(105)	0	(105)	0	0	439		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2024	0	31,042	1.1842	0	0	0	(50)		(50)	0	(50)	0	0	268		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2024	0	56,152	1.1842	0	0	0	(90)		(90)	0	(90)	0	0	485		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2025	0	31,299	1.194	0	0	0	(48)		(48)	0	(48)	0	0	292		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2025	0	56,617	1.194	0	0	0	(86)		(86)	0	(86)	0	0	529		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	0	347,565	1.12964	0	0	0	(2,430)		(2,430)	0	(2,430)	0	0	393		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	0	271,905	1.12964	0	0	0	(1,901)		(1,901)	0	(1,901)	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	0	271,905	1.12964	0	0	0	(1,901)		(1,901)	0	(1,901)	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2021	01/19/2022	0	347,565	1.12964	0	0	0	(2,430)		(2,430)	0	(2,430)	0	0	393		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	0	345,843	1.12742	0	0	0	(3,104)		(3,104)	0	(3,104)	0	0	391		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	0	271,481	1.12742	0	0	0	(2,437)		(2,437)	0	(2,437)	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	0	271,481	1.12742	0	0	0	(2,437)		(2,437)	0	(2,437)	0	0	307		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	01/19/2022	0	345,843	1.12742	0	0	0	(3,104)		(3,104)	0	(3,104)	0	0	391		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2021	03/30/2022	0	7,936,521	1.1324	0	0	0	(48,054)		(48,054)	0	(48,054)	0	0	19,734		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2021	03/30/2022	0	12,228,038	1.1324	0	0	0	(74,038)		(74,038)	0	(74,038)	0	0	30,405		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2021	03/30/2022	0	1,467,811	1.1324	0	0	0	(8,887)		(8,887)	0	(8,887)	0	0	3,650		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	2,227,289	1.166	0	0	0	54,100		54,100	0	54,100	0	0	2,887		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	4,220,127	1.166	0	0	0	102,505		102,505	0	102,505	0	0	5,470		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	01/25/2022	0	21,393,700	1.166	0	0	0	519,641		519,641	0	519,641	0	0	27,730		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2021	01/07/2022	0	29,100,665	1.16314	0	0	0	647,288		647,288	0	647,288	0	0	19,960		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/07/2022	0	833,628	1.16	0	0	0	16,336		16,336	0	16,336	0	0	572		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/07/2022	0	1,947,010	1.16	0	0	0	38,155		38,155	0	38,155	0	0	1,335		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2021	03/08/2022	0	11,527,572	1.12752	0	0	0	(114,270)		(114,270)	0	(114,270)	0	0	25,003		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2021	03/08/2022	0	4,589,006	1.12752	0	0	0	(45,490)		(45,490)	0	(45,490)	0	0	9,953		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	2,896,575	1.15863	0	0	0	53,236		53,236	0	53,236	0	0	2,375		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	8,110,410	1.15863	0	0	0	149,061		149,061	0	149,061	0	0	6,649		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	137,876,970	1.15863	0	0	0	2,534,043		2,534,043	0	2,534,043	0	0	113,029		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	463,452	1.15863	0	0	0	8,518		8,518	0	8,518	0	0	380		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	2,317,260	1.15863	0	0	0	42,589		42,589	0	42,589	0	0	1,900		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	14,019,423	1.15863	0	0	0	257,663		257,663	0	257,663	0	0	11,493		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	1,042,767	1.15863	0	0	0	19,165		19,165	0	19,165	0	0	855		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	15,641,505	1.15863	0	0	0	287,475		287,475	0	287,475	0	0	12,823		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	01/10/2022	0	16,568,409	1.15863	0	0	0	304,511		304,511	0	304,511	0	0	13,582		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	347,589	1.15863	0	0	0	6,388		6,388	0	6,388	0	0	285		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	115,863	1.15863	0	0	0	2,129		2,129	0	2,129	0	0	95		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	2,085,534	1.15863	0	0	0	38,330		38,330	0	38,330	0	0	1,710		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	9,384,903	1.15863	0	0	0	172,485		172,485	0	172,485	0	0	7,694		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	9,037,314	1.15863	0	0	0	166,097		166,097	0	166,097	0	0	7,409		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	251,306,847	1.15863	0	0	0	4,618,773		4,618,773	0	4,618,773	0	0	206,017		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	2,433,123	1.15863	0	0	0	44,718		44,718	0	44,718	0	0	1,995		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	2,085,534	1.15863	0	0	0	38,330		38,330	0	38,330	0	0	1,710		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	9,848,355	1.15863	0	0	0	181,003		181,003	0	181,003	0	0	8,074		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	79,945,470	1.15863	0	0	0	1,469,319		1,469,319	0	1,469,319	0	0	65,538		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	11,354,574	1.15863	0	0	0	208,686		208,686	0	208,686	0	0	9,308		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	14,135,286	1.15863	0	0	0	259,793		259,793	0	259,793	0	0	11,588		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	75,079,224	1.15863	0	0	0	1,379,882		1,379,882	0	1,379,882	0	0	61,549		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	19,696,710	1.15863	0	0	0	362,006		362,006	0	362,006	0	0	16,147		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2021	01/10/2022	0	463,452	1.15863	0	0	0	8,518		8,518	0	8,518	0	0	380		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/30/2024	0	2,549,000	1.2745	0	0	0	(154,244)		(154,244)	0	(153,742)	0	0	21,135		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2024	0	2,553,400	1.2767	0	0	0	(151,776)		(151,776)	0	(151,804)	0	0	22,113		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2025	0	2,557,600	1.2788	0	0	0	(149,990)		(149,990)	0	(150,324)	0	0	23,054		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2025	0	2,562,000	1.281	0	0	0	(148,522)		(148,522)	0	(148,900)	0	0	23,965		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2025	0	2,566,600	1.2833	0	0	0	(147,253)		(147,253)	0	(147,487)	0	0	24,851		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2025	0	2,571,200	1.2856	0	0	0	(146,172)		(146,172)	0	(146,197)	0	0	25,712		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2026	0	2,575,600	1.2878	0	0	0	(145,223)		(145,223)	0	(145,100)	0	0	26,549		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2026	0	2,580,400	1.2902	0	0	0	(143,935)		(143,935)	0	(143,754)	0	0	27,369		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2026	0	2,585,200	1.2926	0	0	0	(142,733)		(142,733)	0	(142,597)	0	0	28,172		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	2,590,000	1.295	0	0	0	(141,646)		(141,646)	0	(141,672)	0	0	28,957		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	2,594,800	1.2974	0	0	0	(140,668)		(140,668)	0	(140,951)	0	0	29,727		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	2,599,800	1.2999	0	0	0	(139,762)		(139,762)	0	(140,269)	0	0	30,485		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	2,604,800	1.3024	0	0	0	(139,145)		(139,145)	0	(139,646)	0	0	31,230		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2027	0	2,609,800	1.3049	0	0	0	(138,817)		(138,817)	0	(138,840)	0	0	31,963		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2028	0	2,614,800	1.3074	0	0	0	(138,740)		(138,740)	0	(137,681)	0	0	32,685		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2028	0	2,620,000	1.31	0	0	0	(138,705)		(138,705)	0	(136,238)	0	0	33,399		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/29/2028	0	2,625,200	1.3126	0	0	0	(138,788)		(138,788)	0	(135,038)	0	0	34,089		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/29/2028	0	2,630,400	1.3152	0	0	0	(138,868)		(138,868)	0	(134,469)	0	0	34,784		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/29/2029	0	2,635,800	1.3179	0	0	0	(138,609)		(138,609)	0	(134,602)	0	0	35,472		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/29/2029	0	2,641,200	1.3206	0	0	0	(138,343)		(138,343)	0	(135,549)	0	0	36,153		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/28/2029	0	2,646,600	1.3233	0	0	0	(137,955)		(137,955)	0	(136,689)	0	0	36,820		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2024	0	3,811,200	1.2704	0	0	0	(243,293)		(243,293)	0	(242,539)	0	0	31,601		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2024	0	2,545,200	1.2726	0	0	0	(159,694)		(159,694)	0	(159,722)	0	0	22,042		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2025	0	2,549,800	1.2749	0	0	0	(157,491)		(157,491)	0	(157,824)	0	0	22,984		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	2,554,200	1.2771	0	0	0	(155,991)		(155,991)	0	(156,369)	0	0	23,892		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	2,559,000	1.2795	0	0	0	(154,500)		(154,500)	0	(154,734)	0	0	24,777		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	2,563,800	1.2819	0	0	0	(153,199)		(153,199)	0	(153,224)	0	0	25,638		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	2,568,400	1.2842	0	0	0	(152,032)		(152,032)	0	(151,909)	0	0	26,474		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	2,573,200	1.2866	0	0	0	(150,716)		(150,716)	0	(150,535)	0	0	27,293		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	2,578,200	1.2891	0	0	0	(149,297)		(149,297)	0	(149,162)	0	0	28,095		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	2,583,200	1.2916	0	0	0	(147,996)		(147,996)	0	(148,022)	0	0	28,881		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	2,588,200	1.2941	0	0	0	(146,805)		(146,805)	0	(147,088)	0	0	29,652		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	2,593,400	1.2967	0	0	0	(145,688)		(145,688)	0	(146,195)	0	0	30,410		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	2,598,600	1.2993	0	0	0	(144,862)		(144,862)	0	(145,362)	0	0	31,156		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	2,603,800	1.3019	0	0	0	(144,325)		(144,325)	0	(144,348)	0	0	31,890		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	2,609,200	1.3046	0	0	0	(143,858)		(143,858)	0	(142,799)	0	0	32,615		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	2,614,400	1.3072	0	0	0	(143,801)		(143,801)	0	(141,334)	0	0	33,327		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	2,619,800	1.3099	0	0	0	(143,680)		(143,680)	0	(139,930)	0	0	34,019		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	2,625,400	1.3127	0	0	0	(143,378)		(143,378)	0	(138,979)	0	0	34,717		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	2,630,800	1.3154	0	0	0	(143,099)		(143,099)	0	(139,092)	0	0	35,405		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	2,636,400	1.3182	0	0	0	(142,634)		(142,634)	0	(139,840)	0	0	36,087		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	2,642,000	1.321	0	0	0	(142,048)		(142,048)	0	(140,783)	0	0	36,756		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2022	0	4,812,020	1.4153	0	0	0	208,761		208,761	0	208,761	0	0	12,030		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2022	0	4,823,512	1.41868	0	0	0	223,579		223,579	0	223,579	0	0	17,054		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2022	0	4,835,684	1.42226	0	0	0	238,102		238,102	0	240,988	0	0	20,939		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/30/2022	0	4,848,536	1.42604	0	0	0	253,808		253,808	0	260,683	0	0	24,210		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2022	0	299,320	1.4966	0	0	0	28,532		28,532	0	28,532	0	0	748		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2022	0	300,240	1.5012	0	0	0	29,631		29,631	0	29,631	0	0	1,062		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2022	0	301,140	1.5057	0	0	0	30,638		30,638	0	30,808	0	0	1,304		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/30/2022	0	302,020	1.5101	0	0	0	31,653		31,653	0	32,058	0	0	1,508		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	5,453,280	1.5148	0	0	0	586,298		586,298	0	591,834	0	0	30,485		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	5,162,400	1.434	0	0	0	297,594		297,594	0	297,559	0	0	31,613		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	5,136,840	1.4269	0	0	0	270,519		270,519	0	268,703	0	0	33,925		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	4,799,900	1.3714	0	0	0	69,135		69,135	0	69,098	0	0	33,895		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2022	0	269,280	1.3464	0	0	0	(1,493)		(1,493)	0	(1,493)	0	0	673		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2022	0	270,080	1.3504	0	0	0	(484)		(484)	0	(484)	0	0	955		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2022	0	270,780	1.3539	0	0	0	380		380	0	550	0	0	1,173		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/30/2022	0	271,580	1.3579	0	0	0	1,374		1,374	0	1,778	0	0	1,356		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	272,480	1.3624	0	0	0	2,337		2,337	0	2,645	0	0	1,523		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	273,180	1.3659	0	0	0	3,066		3,066	0	3,064	0	0	1,673		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	273,980	1.3699	0	0	0	3,796		3,796	0	3,695	0	0	1,809		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	274,680	1.3734	0	0	0	4,343		4,343	0	4,341	0	0	1,940		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	5,097,490	1.3777	0	0	0	92,754		92,754	0	94,180	0	0	38,163		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2022	0	405,750	1.3525	0	0	0	(410)		(410)	0	(410)	0	0	1,014		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2022	0	406,500	1.355	0	0	0	652		652	0	652	0	0	1,437		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2022	0	407,400	1.358	0	0	0	1,796		1,796	0	2,051	0	0	1,764		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/30/2022	0	408,300	1.361	0	0	0	2,986		2,986	0	3,592	0	0	2,039		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	409,200	1.364	0	0	0	3,982		3,982	0	4,443	0	0	2,288		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	410,100	1.367	0	0	0	4,925		4,925	0	4,922	0	0	2,511		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	411,000	1.37	0	0	0	5,724		5,724	0	5,573	0	0	2,714		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	412,050	1.3735	0	0	0	6,544		6,544	0	6,541	0	0	2,910		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/28/2024	0	412,950	1.3765	0	0	0	7,169		7,169	0	7,284	0	0	3,092		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/28/2024	0	5,518,000	1.3795	0	0	0	103,350		103,350	0	105,130	0	0	43,553		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2022	0	651,850	1.3037	0	0	0	(25,071)		(25,071)	0	(25,071)	0	0	1,630		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2022	0	653,100	1.3062	0	0	0	(23,277)		(23,277)	0	(23,277)	0	0	2,309		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2022	0	654,350	1.3087	0	0	0	(21,574)		(21,574)	0	(21,149)	0	0	2,833		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/30/2022	0	655,475	1.31095	0	0	0	(19,917)		(19,917)	0	(18,906)	0	0	3,273		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2023	0	656,775	1.31355	0	0	0	(18,386)		(18,386)	0	(17,617)	0	0	3,671		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2023	0	657,950	1.3159	0	0	0	(17,055)		(17,055)	0	(17,060)	0	0	4,029		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/29/2023	0	659,450	1.3189	0	0	0	(15,635)		(15,635)	0	(15,887)	0	0	4,355		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/29/2023	0	660,925	1.32185	0	0	0	(14,443)		(14,443)	0	(14,448)	0	0	4,667		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/28/2024	0	662,425	1.32485	0	0	0	(13,304)		(13,304)	0	(13,112)	0	0	4,959		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/28/2024	0	663,700	1.3274	0	0	0	(12,448)		(12,448)	0	(12,226)	0	0	5,239		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	5,000,080	1.25002	0	0	0	(544,565)		(544,565)	0	(544,712)	0	0	70,712		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	5,002,200	1.25055	0	0	0	(549,934)		(549,934)	0	(551,318)	0	0	71,815		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	5,072,800	1.2682	0	0	0	(495,392)		(495,392)	0	(496,874)	0	0	73,913		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2022	0	260,648	1.30324	0	0	0	(10,120)		(10,120)	0	(10,120)	0	0	652		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2022	0	260,734	1.30367	0	0	0	(9,816)		(9,816)	0	(9,816)	0	0	922		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2022	0	260,808	1.30404	0	0	0	(9,558)		(9,558)	0	(9,389)	0	0	1,129		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/30/2022	0	260,870	1.30435	0	0	0	(9,280)		(9,280)	0	(8,876)	0	0	1,303		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2023	0	260,974	1.30487	0	0	0	(9,076)		(9,076)	0	(8,769)	0	0	1,459		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2023	0	261,038	1.30519	0	0	0	(8,940)		(8,940)	0	(8,942)	0	0	1,599		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2023	0	261,106	1.30553	0	0	0	(8,889)		(8,889)	0	(8,989)	0	0	1,724		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2023	0	261,188	1.30594	0	0	0	(8,901)		(8,901)	0	(8,903)	0	0	1,844		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/28/2024	0	261,282	1.30641	0	0	0	(8,928)		(8,928)	0	(8,851)	0	0	1,956		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2024	0	261,396	1.30698	0	0	0	(8,956)		(8,956)	0	(8,867)	0	0	2,063		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2024	0	261,526	1.30763	0	0	0	(9,000)		(9,000)	0	(8,949)	0	0	2,168		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2024	0	261,666	1.30833	0	0	0	(9,070)		(9,070)	0	(9,073)	0	0	2,266		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2025	0	261,824	1.30912	0	0	0	(9,168)		(9,168)	0	(9,202)	0	0	2,360		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2025	0	262,004	1.31002	0	0	0	(9,295)		(9,295)	0	(9,332)	0	0	2,451		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2025	0	262,208	1.31104	0	0	0	(9,435)		(9,435)	0	(9,458)	0	0	2,539		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2025	0	262,432	1.31216	0	0	0	(9,573)		(9,573)	0	(9,576)	0	0	2,624		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2026	0	262,672	1.31336	0	0	0	(9,688)		(9,688)	0	(9,676)	0	0	2,708		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2026	0	262,930	1.31465	0	0	0	(9,788)		(9,788)	0	(9,770)	0	0	2,789		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2026	0	263,210	1.31605	0	0	0	(9,875)		(9,875)	0	(9,861)	0	0	2,868		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	263,506	1.31753	0	0	0	(9,957)		(9,957)	0	(9,959)	0	0	2,946		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	263,806	1.31903	0	0	0	(10,044)		(10,044)	0	(10,072)	0	0	3,022		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	264,118	1.32059	0	0	0	(10,144)		(10,144)	0	(10,195)	0	0	3,097		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	264,440	1.3222	0	0	0	(10,263)		(10,263)	0	(10,313)	0	0	3,171		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	264,768	1.32384	0	0	0	(10,404)		(10,404)	0	(10,407)	0	0	3,243		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	265,096	1.32548	0	0	0	(10,569)		(10,569)	0	(10,463)	0	0	3,314		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	265,428	1.32714	0	0	0	(10,751)		(10,751)	0	(10,504)	0	0	3,384		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	265,766	1.32883	0	0	0	(10,938)		(10,938)	0	(10,563)	0	0	3,451		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	266,108	1.33054	0	0	0	(11,120)		(11,120)	0	(10,680)	0	0	3,519		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	266,450	1.33225	0	0	0	(11,284)		(11,284)	0	(10,883)	0	0	3,586		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	266,802	1.33401	0	0	0	(11,437)		(11,437)	0	(11,157)	0	0	3,652		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	267,156	1.33578	0	0	0	(11,574)		(11,574)	0	(11,448)	0	0	3,717		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	267,526	1.33763	0	0	0	(11,708)		(11,708)	0	(11,715)	0	0	3,783		FX (Foreign Exchange)

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	267,874	1.33937	0	0	0	(11,830)		(11,830)	0	(11,899)	0	0	3,846		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	268,240	1.3412	0	0	0	(11,951)		(11,951)	0	(12,025)	0	0	3,908		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	5,506,669	1.34309	0	0	0	(247,585)		(247,585)	0	(248,480)	0	0	81,445		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	5,634,220	1.3742	0	0	0	(145,810)		(145,810)	0	(145,950)	0	0	84,513		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2022	0	681,310	1.36262	0	0	0	4,374		4,374	0	4,374	0	0	1,703		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2022	0	681,540	1.36308	0	0	0	5,121		5,121	0	5,121	0	0	2,410		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2022	0	681,765	1.36353	0	0	0	5,749		5,749	0	6,173	0	0	2,952		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/30/2022	0	681,995	1.36399	0	0	0	6,463		6,463	0	7,474	0	0	3,405		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2023	0	682,375	1.36475	0	0	0	7,008		7,008	0	7,777	0	0	3,815		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2023	0	682,665	1.36533	0	0	0	7,383		7,383	0	7,378	0	0	4,180		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2023	0	683,010	1.36602	0	0	0	7,579		7,579	0	7,327	0	0	4,511		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2023	0	683,450	1.3669	0	0	0	7,668		7,668	0	7,663	0	0	4,826		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/28/2024	0	683,990	1.36798	0	0	0	7,782		7,782	0	7,975	0	0	5,121		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2024	0	684,690	1.36938	0	0	0	7,991		7,991	0	8,214	0	0	5,404		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2024	0	686,510	1.37302	0	0	0	8,556		8,556	0	8,549	0	0	5,945		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2025	0	687,585	1.37517	0	0	0	8,834		8,834	0	8,751	0	0	6,198		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2025	0	688,785	1.37757	0	0	0	9,105		9,105	0	9,011	0	0	6,443		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2025	0	690,120	1.38024	0	0	0	9,406		9,406	0	9,347	0	0	6,682		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2025	0	691,565	1.38313	0	0	0	9,763		9,763	0	9,757	0	0	6,916		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2026	0	693,085	1.38617	0	0	0	10,209		10,209	0	10,239	0	0	7,144		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2026	0	694,715	1.38943	0	0	0	10,743		10,743	0	10,788	0	0	7,369		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2026	0	696,445	1.39289	0	0	0	11,343		11,343	0	11,377	0	0	7,589		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	11,972		11,972	0	11,965	0	0	7,807		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	12,591		12,591	0	12,520	0	0	8,020		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	13,198		13,198	0	13,071	0	0	8,231		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	13,785		13,785	0	13,659	0	0	8,439		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	14,325		14,325	0	14,320	0	0	8,645		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	14,808		14,808	0	15,073	0	0	8,848		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	15,255		15,255	0	15,872	0	0	9,049		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	15,685		15,685	0	16,623	0	0	9,244		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	713,970	1.42794	0	0	0	16,128		16,128	0	17,227	0	0	9,441		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	716,025	1.43205	0	0	0	16,601		16,601	0	17,603	0	0	9,636		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	718,145	1.43629	0	0	0	17,124		17,124	0	17,822	0	0	9,830		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	720,260	1.44052	0	0	0	17,669		17,669	0	17,986	0	0	10,020		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	722,470	1.44494	0	0	0	18,258		18,258	0	18,240	0	0	10,217		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	724,570	1.44914	0	0	0	18,831		18,831	0	18,658	0	0	10,402		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	726,765	1.45353	0	0	0	19,434		19,434	0	19,248	0	0	10,589		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	729,065	1.45813	0	0	0	20,072		20,072	0	19,963	0	0	10,783		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	731,330	1.46266	0	0	0	20,690		20,690	0	20,673	0	0	10,970		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	6,602,085	1.46713	0	0	0	191,624		191,624	0	191,902	0	0	100,397		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	6,758,100	1.5018	0	0	0	313,848		313,848	0	314,170	0	0	104,149		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	6,570,450	1.4601	0	0	0	140,009		140,009	0	140,130	0	0	102,581		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	6,692,080	1.4548	0	0	0	110,055		110,214	0	109,896	0	0	105,811		FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	10,664,571	XXX	10,664,730	0	10,726,733	0	0	5,272,192	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	20,725,664	XXX	(18,852,521)	0	(14,258,635)	(6,030,134)	0	69,559,139	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										340,139,783	(2,830,271)	193,045,967	501,426,022	XXX	1,040,788,108	84,251,293	373,515,678	(6,016,179)	0	276,029,478	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										653,941,411	138,942,296	50,405,068	1,435,525,101	XXX	1,435,525,260	(81,752,104)	152,507,254	(29,193,295)	0	730,831,573	XXX	XXX
1719999999. Subtotal - Replication										(1,881,699)	40,722,806	7,935,943	37,874,916	XXX	57,538,534	0	0	(1,257,540)	0	1,934,642,177	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										992,199,495	176,834,832	251,386,978	1,974,826,039	XXX	2,533,851,902	2,499,189	526,022,933	(36,467,015)	0	2,941,503,228	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN (Anticipatory) - Hedges to capture market value change netted cumulative gain of $6.166 million.
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value loss of $0 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value loss of $19.189 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $204.96 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.22 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately -0.02 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $58.398 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately 0.1 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($219.3B) as of 12/31/2020

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc None	03/24/2017	03/24/2027	09/01/2021	Option Closing Sale	611,390	611,390	.000001	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/03/2020	01/04/2021	01/06/2021	Option Closing Sale	3,339	10,800,000	3234.8499999999 99	527,040	0	1,555,139	0	0		(1,211,809)	0	0	1,028,099	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2020	01/15/2021	01/20/2021	Option Closing Sale	2,432	8,000,000	3289.29	329,600	0	1,164,896	0	0		(802,337)	0	0	835,296	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2020	01/15/2021	01/20/2021	Option Closing Sale	1,885	6,200,000	3289.29	270,940	0	902,794	0	0		(606,311)	0	0	631,854	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2020	01/15/2021	01/20/2021	Option Closing Sale	84	275,000	3289.29	16,060	0	40,043	0	0		(22,850)	0	0	23,983	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/03/2020	02/03/2021	02/05/2021	Option Closing Sale	2,308	7,500,000	3248.9200000000 01	359,250	0	1,341,792	0	0		(829,054)	0	0	982,542	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/18/2020	02/16/2021	02/18/2021	Option Closing Sale	74	250,000	3370.29	14,550	0	41,710	0	0		(15,769)	0	0	27,160	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/18/2020	02/16/2021	02/18/2021	Option Closing Sale	1,335	4,500,000	3370.29	186,300	0	750,781	0	0		(359,439)	0	0	564,481	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/18/2020	02/16/2021	02/18/2021	Option Closing Sale	1,632	5,500,000	3370.29	236,500	0	917,621	0	0		(430,514)	0	0	681,121	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	03/03/2020	03/03/2021	03/05/2021	Option Closing Sale	3,030	9,100,000	3003.3699999999 99	459,550	0	2,473,483	0	0		(1,850,491)	0	0	2,013,933	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	03/16/2020	03/15/2021	03/17/2021	Option Closing Sale	3,562	8,500,000	2386.1300000000 01	444,550	0	5,638,371	0	0		(4,424,322)	0	0	5,193,821	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	03/16/2020	03/15/2021	03/17/2021	Option Closing Sale	1,551	3,700,000	2386.1300000000 01	203,500	0	2,454,350	0	0		(1,915,891)	0	0	2,250,850	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	03/16/2020	03/15/2021	03/17/2021	Option Closing Sale	63	150,000	2386.1300000000 01	21,930	0	99,501	0	0		(63,991)	0	0	77,571	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	04/03/2020	04/05/2021	04/07/2021	Option Closing Sale	2,974	7,400,000	2488.6500000000 01	388,500	0	4,725,664	0	0		(3,374,043)	0	0	4,337,164	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	04/15/2020	04/15/2021	04/19/2021	Option Closing Sale	54	150,000	2783.3600000000 01	16,635	0	74,751	0	0		(36,198)	0	0	58,116	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	04/15/2020	04/15/2021	04/19/2021	Option Closing Sale	1,401	3,900,000	2783.3600000000 01	183,300	0	1,943,527	0	0		(1,190,363)	0	0	1,760,227	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	04/15/2020	04/15/2021	04/19/2021	Option Closing Sale	2,407	6,700,000	2783.3600000000 01	292,790	0	3,338,879	0	0		(2,067,093)	0	0	3,046,089	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	05/04/2020	05/03/2021	05/05/2021	Option Closing Sale	2,322	6,600,000	2842.7399999999 98	339,900	0	3,134,114	0	0		(1,813,389)	0	0	2,794,214	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2020	05/17/2021	05/19/2021	Option Closing Sale	2,305	6,600,000	2863.6999999999 98	279,180	0	2,995,179	0	0		(1,819,923)	0	0	2,715,999	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2020	05/17/2021	05/19/2021	Option Closing Sale	157	450,000	2863.6999999999 98	44,550	0	204,217	0	0		(98,571)	0	0	159,667	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2020	05/17/2021	05/19/2021	Option Closing Sale	1,502	4,300,000	2863.6999999999 98	190,920	0	1,951,404	0	0		(1,176,677)	0	0	1,760,484	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	06/03/2020	06/03/2021	06/07/2021	Option Closing Sale	1,345	4,200,000	3122.8699999999 99	210,840	0	1,439,034	0	0		(703,270)	0	0	1,228,194	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	06/15/2020	06/15/2021	06/17/2021	Option Closing Sale	2,380	7,300,000	3066.5900000000 01	303,680	0	2,808,983	0	0		(1,441,298)	0	0	2,505,303	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	06/15/2020	06/15/2021	06/17/2021	Option Closing Sale	1,761	5,400,000	3066.5900000000 01	237,060	0	2,077,878	0	0		(1,053,745)	0	0	1,840,818	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	06/15/2020	06/15/2021	06/17/2021	Option Closing Sale	147	450,000	3066.5900000000 01	43,020	0	173,157	0	0		(64,547)	0	0	130,137	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2020	07/06/2021	07/08/2021	Option Closing Sale	1,195	3,800,000	3179.7199999999 98	188,100	0	1,390,851	0	0		(578,304)	0	0	1,202,751	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/15/2021	07/19/2021	Option Closing Sale	201	650,000	3226.5599999999 99	56,160	0	228,341	0	0		(65,757)	0	0	172,181	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/15/2021	07/19/2021	Option Closing Sale	2,046	6,600,000	3226.5599999999 99	272,580	0	2,318,538	0	0		(965,348)	0	0	2,045,958	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/15/2021	07/19/2021	Option Closing Sale	1,860	6,000,000	3226.5599999999 99	265,200	0	2,107,762	0	0		(860,189)	0	0	1,842,562	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2020	08/03/2021	08/05/2021	Option Closing Sale	728	2,400,000	3294.6100000000 01	115,920	0	822,099	0	0		(289,531)	0	0	706,179	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/17/2020	08/16/2021	08/18/2021	Option Closing Sale	30	100,000	3381.9899999999 98	8,120	0	32,458	0	0		(6,440)	0	0	24,338	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/17/2020	08/16/2021	08/18/2021	Option Closing Sale	1,685	5,700,000	3381.9899999999 98	232,560	0	1,850,095	0	0		(597,377)	0	0	1,617,535	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/17/2020	08/16/2021	08/18/2021	Option Closing Sale	4,731	16,000,000	3381.9899999999 98	686,400	0	5,193,250	0	0		(1,643,248)	0	0	4,506,850	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/03/2020	09/03/2021	09/08/2021	Option Closing Sale	1,100	3,800,000	3455.0599999999 99	189,240	0	1,188,230	0	0		(298,619)	0	0	998,990	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/15/2021	09/17/2021	Option Closing Sale	44	150,000	3401.1999999999 98	12,990	0	47,608	0	0		(8,602)	0	0	34,618	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/15/2021	09/17/2021	Option Closing Sale	1,823	6,200,000	3401.1999999999 98	252,960	0	1,967,805	0	0		(639,524)	0	0	1,714,845	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/15/2021	09/17/2021	Option Closing Sale	1,705	5,800,000	3401.1999999999 98	249,400	0	1,840,850	0	0		(585,504)	0	0	1,591,450	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2020	10/04/2021	10/06/2021	Option Closing Sale	1,262	4,300,000	3408.6300000000 01	203,390	0	1,125,047	0	0		(416,288)	0	0	921,657	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2020	10/15/2021	10/19/2021	Option Closing Sale	50	175,000	3483.3400000000 01	14,525	0	49,638	0	0		(7,558)	0	0	35,113	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2020	10/15/2021	10/19/2021	Option Closing Sale	1,091	3,800,000	3483.3400000000 01	153,900	0	1,077,849	0	0		(325,607)	0	0	923,949	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2020	10/15/2021	10/19/2021	Option Closing Sale	1,321	4,600,000	3483.3400000000 01	195,500	0	1,304,764	0	0		(384,956)	0	0	1,109,264	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/03/2020	11/03/2021	11/05/2021	Option Closing Sale	772	2,600,000	3369.1599999999 99	121,940	0	996,588	0	0		(288,822)	0	0	874,648	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/16/2020	11/15/2021	11/17/2021	Option Closing Sale	28	100,000	3626.9099999999 99	7,600	0	29,113	0	0		(2,067)	0	0	21,513	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/16/2020	11/15/2021	11/17/2021	Option Closing Sale	1,820	6,600,000	3626.9099999999 99	270,600	0	1,921,436	0	0		(367,413)	0	0	1,650,836	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/16/2020	11/15/2021	11/17/2021	Option Closing Sale	1,020	3,700,000	3626.9099999999 99	145,040	0	1,077,168	0	0		(212,634)	0	0	932,128	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2020	12/03/2021	12/07/2021	Option Closing Sale	1,009	3,700,000	3666.7199999999 98	169,830	0	879,622	0	0		(164,407)	0	0	709,792	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/15/2021	12/17/2021	Option Closing Sale	47	175,000	3694.6199999999 99	13,633	0	48,088	0	0		(1,422)	0	0	34,455	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/15/2021	12/17/2021	Option Closing Sale	1,489	5,500,000	3694.6199999999 99	224,400	0	1,511,323	0	0		(248,746)	0	0	1,286,923	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/15/2021	12/17/2021	Option Closing Sale	2,436	9,000,000	3694.6199999999 99	386,100	0	2,473,074	0	0		(388,139)	0	0	2,086,974	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												10,036,233	0	73,728,865	0	0	XXX	(36,718,399)	0	0	63,692,633	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												10,036,233	0	73,728,865	0	0	XXX	(36,718,399)	0	0	63,692,633	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												10,036,233	0	73,728,865	0	0	XXX	(36,718,399)	0	0	63,692,633	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												10,036,233	0	73,728,865	0	0	XXX	(36,718,399)	0	0	63,692,633	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/03/2020	01/04/2021	01/06/2021	Option Closing Purchase	3,021	10,800,000	3574.5100000000 02	0	0	(421,136)	0	0		609,317	0	0	(421,136)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2020	01/15/2021	01/20/2021	Option Closing Purchase	2,242	8,000,000	3568.8800000000 01	0	0	(484,895)	0	0		486,573	0	0	(484,895)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2020	01/15/2021	01/20/2021	Option Closing Purchase	1,729	6,200,000	3585.3299999999 99	0	0	(344,787)	0	0		348,819	0	0	(344,787)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/03/2020	02/03/2021	02/05/2021	Option Closing Purchase	2,089	7,500,000	3590.0599999999 99	0	0	(554,284)	0	0		468,557	0	0	(554,284)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/18/2020	02/16/2021	02/18/2021	Option Closing Purchase	1,231	4,500,000	3656.7600000000 02	0	0	(368,287)	0	0		218,782	0	0	(368,287)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/18/2020	02/16/2021	02/18/2021	Option Closing Purchase	1,497	5,500,000	3673.6199999999 99	0	0	(422,615)	0	0		246,546	0	0	(422,615)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/03/2020	03/03/2021	03/05/2021	Option Closing Purchase	2,742	9,100,000	3318.7199999999 98	0	0	(1,517,995)	0	0		1,410,053	0	0	(1,517,995)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/16/2020	03/15/2021	03/17/2021	Option Closing Purchase	3,283	8,500,000	2588.9499999999 98	0	0	(4,915,874)	0	0		4,159,718	0	0	(4,915,874)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/16/2020	03/15/2021	03/17/2021	Option Closing Purchase	1,423	3,700,000	2600.8800000000 01	0	0	(2,121,352)	0	0		1,792,641	0	0	(2,121,352)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/03/2020	04/05/2021	04/07/2021	Option Closing Purchase	2,691	7,400,000	2749.96	0	0	(3,948,659)	0	0		3,005,525	0	0	(3,948,659)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/15/2020	04/15/2021	04/19/2021	Option Closing Purchase	1,285	3,900,000	3033.8600000000 01	0	0	(1,592,530)	0	0		1,041,985	0	0	(1,592,530)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/15/2020	04/15/2021	04/19/2021	Option Closing Purchase	2,224	6,700,000	3012.9899999999 98	0	0	(2,786,122)	0	0		1,836,699	0	0	(2,786,122)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/04/2020	05/03/2021	05/05/2021	Option Closing Purchase	2,120	6,600,000	3112.8000000000 02	0	0	(2,507,115)	0	0		1,573,829	0	0	(2,507,115)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/15/2020	05/17/2021	05/19/2021	Option Closing Purchase	2,139	6,600,000	3085.6399999999 99	0	0	(2,483,671)	0	0		1,629,873	0	0	(2,483,671)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/15/2020	05/17/2021	05/19/2021	Option Closing Purchase	1,384	4,300,000	3107.1100000000 01	0	0	(1,585,911)	0	0		1,033,013	0	0	(1,585,911)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	06/03/2020	06/03/2021	06/07/2021	Option Closing Purchase	1,228	4,200,000	3419.54	0	0	(1,040,038)	0	0		576,949	0	0	(1,040,038)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	06/15/2020	06/15/2021	06/17/2021	Option Closing Purchase	2,209	7,300,000	3304.25	0	0	(2,243,235)	0	0		1,258,284	0	0	(2,243,235)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	06/15/2020	06/15/2021	06/17/2021	Option Closing Purchase	1,627	5,400,000	3319.5799999999 99	0	0	(1,632,385)	0	0		908,428	0	0	(1,632,385)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	07/06/2020	07/06/2021	07/08/2021	Option Closing Purchase	1,091	3,800,000	3481.79	0	0	(1,029,855)	0	0		473,407	0	0	(1,029,855)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	07/15/2020	07/15/2021	07/19/2021	Option Closing Purchase	1,898	6,600,000	3476.61999999999	0	0	(1,807,035)	0	0		827,490	0	0	(1,807,035)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	07/15/2020	07/15/2021	07/19/2021	Option Closing Purchase	1,718	6,000,000	3492.75	0	0	(1,612,764)	0	0		729,480	0	0	(1,612,764)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	08/03/2020	08/03/2021	08/05/2021	Option Closing Purchase	665	2,400,000	3607.59999999999	0	0	(594,096)	0	0		231,595	0	0	(594,096)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	08/17/2020	08/16/2021	08/18/2021	Option Closing Purchase	1,564	5,700,000	3644.09000000001	0	0	(1,408,352)	0	0		503,984	0	0	(1,408,352)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	08/17/2020	08/16/2021	08/18/2021	Option Closing Purchase	4,370	16,000,000	3661	0	0	(3,873,270)	0	0		1,360,510	0	0	(3,873,270)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	09/03/2020	09/03/2021	09/08/2021	Option Closing Purchase	1,004	3,800,000	3783.29	0	0	(827,231)	0	0		240,431	0	0	(827,231)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	09/15/2020	09/15/2021	09/17/2021	Option Closing Purchase	1,692	6,200,000	3664.79	0	0	(1,487,311)	0	0		545,305	0	0	(1,487,311)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	09/15/2020	09/15/2021	09/17/2021	Option Closing Purchase	1,575	5,800,000	3681.80000000002	0	0	(1,362,349)	0	0		490,905	0	0	(1,362,349)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	10/05/2020	10/04/2021	10/06/2021	Option Closing Purchase	1,152	4,300,000	3732.44999999998	0	0	(716,547)	0	0		332,839	0	0	(716,547)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	10/15/2020	10/15/2021	10/19/2021	Option Closing Purchase	1,012	3,800,000	3753.30000000002	0	0	(783,348)	0	0		278,922	0	0	(783,348)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	10/15/2020	10/15/2021	10/19/2021	Option Closing Purchase	1,220	4,600,000	3770.71999999998	0	0	(925,259)	0	0		323,774	0	0	(925,259)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/03/2020	11/03/2021	11/05/2021	Option Closing Purchase	705	2,600,000	3689.23	0	0	(749,589)	0	0		234,901	0	0	(749,589)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/16/2020	11/15/2021	11/17/2021	Option Closing Purchase	1,681	6,600,000	3926.13000000001	0	0	(1,376,936)	0	0		313,412	0	0	(1,376,936)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/16/2020	11/15/2021	11/17/2021	Option Closing Purchase	947	3,700,000	3908	0	0	(790,414)	0	0		185,165	0	0	(790,414)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2020	12/03/2021	12/07/2021	Option Closing Purchase	922	3,700,000	4015.05999999999	0	0	(528,120)	0	0		139,526	0	0	(528,120)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/15/2020	12/15/2021	12/17/2021	Option Closing Purchase	1,382	5,500,000	3980.94999999998	0	0	(1,085,078)	0	0		234,493	0	0	(1,085,078)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/15/2020	12/15/2021	12/17/2021	Option Closing Purchase	2,250	9,000,000	3999.42999999998	0	0	(1,730,565)	0	0		363,673	0	0	(1,730,565)	0	0	EL (Equity Risk Liability)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												0	0	(53,659,009)	0	0	XXX	30,415,403	0	0	(53,659,009)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	(53,659,009)	0	0	XXX	30,415,403	0	0	(53,659,009)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	(53,659,009)	0	0	XXX	30,415,403	0	0	(53,659,009)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	(53,659,009)	0	0	XXX	30,415,403	0	0	(53,659,009)	0	0	XXX
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	01/04/2021	Maturity	0	1,352	1548 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	02/01/2021	Maturity	0	1,359	144 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	03/01/2021	Maturity	0	2,157	1229 / 2.795	0	0	0	(10)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2014	03/20/2024	04/01/2021	Maturity	0	1,378	1151 / 2.795	0	0	0	(9)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	05/03/2021	Maturity	0	1,648	1151 / 2.795	0	0	0	(15)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	06/01/2021	Maturity	0	1,394	1101 / 2.795	0	0	0	(16)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	07/01/2021	Maturity	0	1,664	0921 / 2.795	0	0	0	(22)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	08/02/2021	Maturity	0	1,411	1003 / 2.795	0	0	0	(22)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	09/01/2021	Maturity	0	1,418	0958 / 2.795	0	0	0	(25)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	10/01/2021	Maturity	0	1,688	086 / 2.795	0	0	0	(34)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	11/01/2021	Maturity	0	1,435	0824 / 2.795	0	0	0	(32)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	12/01/2021	Maturity	0	1,704	0864 / 2.795	0	0	0	(42)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	01/04/2021	Maturity	0	826	1548 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	02/01/2021	Maturity	0	830	144 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	03/01/2021	Maturity	0	1,318	1229 / 2.795	0	0	0	(6)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	04/01/2021	Maturity	0	842	1151 / 2.795	0	0	0	(6)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	05/03/2021	Maturity	0	1,007	1151 / 2.795	0	0	0	(9)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	06/01/2021	Maturity	0	852	1101 / 2.795	0	0	0	(9)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	07/01/2021	Maturity	0	1,017	0921 / 2.795	0	0	0	(14)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	08/02/2021	Maturity	0	862	1003 / 2.795	0	0	0	(14)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	09/01/2021	Maturity	0	866	0958 / 2.795	0	0	0	(15)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	10/01/2021	Maturity	0	1,031	086 / 2.795	0	0	0	(21)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	11/01/2021	Maturity	0	877	0824 / 2.795	0	0	0	(20)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	12/01/2021	Maturity	0	1,041	0864 / 2.795	0	0	0	(26)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	01/04/2021	Maturity	0	11,213	1548 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	02/01/2021	Maturity	0	11,273	144 / 2.795	0	0	0	(25)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	03/01/2021	Maturity	0	17,892	1229 / 2.795	0	0	0	(79)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	04/01/2021	Maturity	0	11,430	1151 / 2.795	0	0	0	(76)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/03/2021	Maturity	0	13,672	1151 / 2.795	0	0	0	(124)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2021	Maturity	0	11,565	1101 / 2.795	0	0	0	(129)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2021	Maturity	0	13,804	0921 / 2.795	0	0	0	(185)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/02/2021	Maturity	0	11,702	1003 / 2.795	0	0	0	(184)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2021	Maturity	0	11,765	0958 / 2.795	0	0	0	(210)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2021	Maturity	0	13,998	086 / 2.795	0	0	0	(282)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/01/2021	Maturity	0	11,903	0824 / 2.795	0	0	0	(267)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/01/2021	Maturity	0	14,133	0864 / 2.795	0	0	0	(348)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/04/2021	Maturity	0	7,054	1548 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/01/2021	Maturity	0	7,092	144 / 2.795	0	0	0	(16)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/01/2021	Maturity	0	11,256	1229 / 2.795	0	0	0	(50)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2021	Maturity	0	7,191	1151 / 2.795	0	0	0	(48)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/03/2021	Maturity	0	8,601	1151 / 2.795	0	0	0	(78)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2021	Maturity	0	7,276	1101 / 2.795	0	0	0	(81)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2021	Maturity	0	8,684	0921 / 2.795	0	0	0	(116)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/02/2021	Maturity	0	7,362	1003 / 2.795	0	0	0	(116)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2021	Maturity	0	7,401	0958 / 2.795	0	0	0	(132)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2021	Maturity	0	8,806	086 / 2.795	0	0	0	(177)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/01/2021	Maturity	0	7,489	0824 / 2.795	0	0	0	(168)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/01/2021	Maturity	0	8,891	0864 / 2.795	0	0	0	(219)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/04/2021	Maturity	0	1,115	1548 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/01/2021	Maturity	0	1,121	144 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/01/2021	Maturity	0	1,779	1229 / 2.795	0	0	0	(8)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2021	Maturity	0	1,136	1151 / 2.795	0	0	0	(8)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	05/03/2021	Maturity	0	1,359	1151 / 2.795	0	0	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	06/01/2021	Maturity	0	1,150	1101 / 2.795	0	0	0	(13)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	07/01/2021	Maturity	0	1,372	0921 / 2.795	0	0	0	(18)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	08/02/2021	Maturity	0	1,163	1003 / 2.795	0	0	0	(18)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	09/01/2021	Maturity	0	1,169	0958 / 2.795	0	0	0	(21)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	10/01/2021	Maturity	0	1,391	086 / 2.795	0	0	0	(28)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	11/01/2021	Maturity	0	1,183	0824 / 2.795	0	0	0	(27)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	12/01/2021	Maturity	0	1,405	0864 / 2.795	0	0	0	(35)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	03/31/2021	Maturity	0	242,489	3.17 / 1.8138	0	0	0	795	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	06/30/2021	Maturity	0	274,996	3.17 / 1.8138	0	0	0	1,835	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	09/30/2021	Maturity	0	238,730	3.17 / 1.8138	0	0	0	2,425	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	12/31/2021	Maturity	0	287,794	3.17 / 1.7215	0	0	0	3,938	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	03/31/2021	Maturity	0	49,979	3.17 / 1.8138	0	0	0	164	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	06/30/2021	Maturity	0	56,679	3.17 / 1.8138	0	0	0	378	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	09/30/2021	Maturity	0	49,204	3.17 / 1.8138	0	0	0	500	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	01/04/2027	12/31/2021	Maturity	0	59,316	3.17 / 1.7215	0	0	0	812	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	09/30/2027	03/31/2021	Maturity	0	185,912	3.185 / 1.8138	0	0	0	616	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	09/30/2027	06/30/2021	Maturity	0	201,508	3.185 / 1.8138	0	0	0	1,360	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	09/30/2027	09/30/2021	Maturity	0	182,936	3.185 / 1.8138	0	0	0	1,879	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/21/2019	09/30/2027	12/31/2021	Maturity	0	211,021	3.185 / 1.7215	0	0	0	2,919	0		0	0	0	0	0	0	100.00% \ 100.00%

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Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	03/31/2021	Maturity	0	19,254	3.185 / 1.8138	0	0	0	64	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	06/30/2021	Maturity	0	20,869	3.185 / 1.8138	0	0	0	141	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	09/30/2021	Maturity	0	18,946	3.185 / 1.8138	0	0	0	195	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	12/31/2021	Maturity	0	21,854	3.185 / 1.7215	0	0	0	302	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2004	02/15/2021	02/15/2021	Maturity	0	1,493,750	3.9035 / 8.75	0	0	0	(8,524)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2004	02/15/2021	02/15/2021	Maturity	0	5,000,000	3.876 / 8.75	0	0	0	(28,709)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/10/2021	Maturity	0	0	4598 / 5.62	0	0	0	(125)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/11/2021	Maturity	0	88,702	4598 / 5.62	0	0	0	11	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/10/2021	Maturity	0	89,118	4436 / 5.62	0	0	0	(498)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/10/2021	Maturity	0	89,535	4315 / 5.62	0	0	0	(890)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/10/2021	Maturity	0	0	417 / 5.62	0	0	0	(1,390)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/12/2021	Maturity	0	89,954	417 / 5.62	0	0	0	109	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/10/2021	Maturity	0	90,376	4215 / 5.62	0	0	0	(1,681)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/10/2021	Maturity	0	90,799	4061 / 5.62	0	0	0	(2,082)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/10/2021	Maturity	0	0	388 / 5.62	0	0	0	(2,692)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/12/2021	Maturity	0	91,224	388 / 5.62	0	0	0	204	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/10/2021	Maturity	0	91,651	4114 / 5.62	0	0	0	(2,898)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	09/10/2021	Maturity	0	92,081	4061 / 5.62	0	0	0	(3,311)	0		0	0	0	0	0	0	100.00% \ 96.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/10/2021	Maturity	0	0	3958 / 5.62	0	0	0	(4,029)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/12/2021	Maturity	0	0	3958 / 5.62	0	0	0	303	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/10/2021	Maturity	0	92,945	3946 / 5.62	0	0	0	(4,150)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/10/2021	Maturity	0	93,380	4021 / 5.62	0	0	0	(4,575)	0		0	0	0	0	0	0	100.00% \ 96.00%
Interest Rate Swap - 73380PRD - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/30/2021	Sale	0	188,074	4021 / 5.62	0	0	(648)	(9,759)	0		0	0	0	(649)	0	0	100.00% \ 96.00%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2021	Maturity	0	32,604	466 / 5.58	0	0	0	(65)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/15/2021	Maturity	0	0	4339 / 5.58	0	0	0	(223)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/16/2021	Maturity	0	32,756	4339 / 5.58	0	0	0	19	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/15/2021	Maturity	0	32,908	4197 / 5.58	0	0	0	(349)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/15/2021	Maturity	0	33,061	4134 / 5.58	0	0	0	(492)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/15/2021	Maturity	0	0	422 / 5.58	0	0	0	(690)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/17/2021	Maturity	0	33,215	422 / 5.58	0	0	0	53	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/15/2021	Maturity	0	33,370	4083 / 5.58	0	0	0	(784)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/15/2021	Maturity	0	33,525	3803 / 5.58	0	0	0	(933)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/15/2021	Maturity	0	0	4005 / 5.58	0	0	0	(1,169)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/16/2021	Maturity	0	33,681	4005 / 5.58	0	0	0	88	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/15/2021	Maturity	0	33,837	4029 / 5.58	0	0	0	(1,232)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PRD - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/15/2021	Maturity	0	33,995	3912 / 5.58	0	0	0	(1,385)	0		0	0	0	0	0	0	99.99% \ 98.38%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/15/2021	Maturity	0	34,153	3977 / 5.58	0	0	0	(1,539)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/15/2021	Maturity	0	34,311	3969 / 5.58	0	0	0	(1,694)	0		0	0	0	0	0	0	99.99% \ 98.38%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/15/2021	Maturity	0	71,419	6048 / 6.03	0	0	0	(151)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/15/2021	Maturity	0	0	5727 / 6.03	0	0	0	(529)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/16/2021	Maturity	0	71,777	5727 / 6.03	0	0	0	53	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/15/2021	Maturity	0	72,138	5585 / 6.03	0	0	0	(811)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/15/2021	Maturity	0	72,501	5522 / 6.03	0	0	0	(1,144)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/15/2021	Maturity	0	0	5608 / 6.03	0	0	0	(1,635)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/17/2021	Maturity	0	72,865	5608 / 6.03	0	0	0	155	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/15/2021	Maturity	0	73,231	5471 / 6.03	0	0	0	(1,823)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/15/2021	Maturity	0	73,599	5191 / 6.03	0	0	0	(2,170)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/15/2021	Maturity	0	0	5393 / 6.03	0	0	0	(2,775)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/16/2021	Maturity	0	73,969	5393 / 6.03	0	0	0	258	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/15/2021	Maturity	0	74,341	5417 / 6.03	0	0	0	(2,870)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/20/2021	Maturity	0	0	5417 / 6.03	0	0	0	0	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/21/2021	Sale	0	6,569,203	53 / 6.03	0	0	0	(259,642)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	10/15/2021	Maturity	0	74,714	5365 / 6.03	0	0	0	(274)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	11/15/2021	Maturity	0	75,090	5365 / 6.03	0	0	0	(618)	0		0	0	0	0	0	0	99.97% \ 99.76%

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	10/15/2027	12/15/2021	Maturity	0	75,467	5357 / 6.03	0	0	0	(967)	0		0	0	0	0	0	0	99.97% \ 99.76%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	09/01/2021	Sale	0	5,668,491	7985 / 6.191	0	0	0	(201,286)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	09/01/2021	Sale	0	2,885,832	7985 / 6.191	0	0	(736,661)	(102,475)	0		0	0	0	(736,661)	0	0	100.00% \ 100.00%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	09/01/2021	Sale	0	8,932,716	7985 / 6.191	0	0	(2,280,238)	(317,197)	0		0	0	0	(2,280,238)	0	0	100.00% \ 100.00%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	09/01/2021	Sale	0	4,712,961	7985 / 6.191	0	0	(1,203,069)	(167,355)	0		0	0	0	(1,203,069)	0	0	100.00% \ 100.00%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2021	Maturity	0	447,436	1.0835 / 6.01	0	0	0	(10,890)	0		0	0	0	0	0	0	99.98% \ 99.84%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	12/31/2021	Maturity	0	447,436	1.0125 / 6.01	0	0	0	(22,002)	0		0	0	0	0	0	0	99.98% \ 99.84%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												0	0	(4,220,615)	(1,166,581)	0	XXX	0	0	0	(4,220,615)	0	0	XXX
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/19/2022	09/01/2021	Sale	0	4,285,343	3.542 / 3.45	0	0	0	18,114	0		0	(649,637)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/19/2022	09/01/2021	Sale	0	3,141,657	3.542 / 3.45	0	0	486,558	13,280	0		0	(476,260)	0	486,558	0	0	100.00% \ 100.00%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	09/01/2021	Sale	0	431,608	5.19 / 3.93	0	0	0	4,830	0		0	(43,304)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	09/01/2021	Sale	0	3,838,406	5.19 / 3.93	0	0	596,051	42,953	0		0	(385,111)	0	596,051	0	0	100.00% \ 100.00%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	09/01/2021	Sale	0	931,088	5.19 / 3.93	0	0	144,585	10,419	0		0	(93,417)	0	144,585	0	0	100.00% \ 100.00%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	09/01/2021	Sale	0	4,777,276	5.19 / 3.93	0	0	0	53,459	0		0	(479,308)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	09/01/2021	Sale	0	5,220,519	5.19 / 3.93	0	0	810,673	58,420	0		0	(523,779)	0	810,673	0	0	100.00% \ 100.00%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	09/01/2021	Sale	0	2,651,845	5.19 / 3.93	0	0	411,794	29,675	0		0	(266,062)	0	411,794	0	0	100.00% \ 100.00%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	09/01/2021	Sale	0	2,549,257	5.19 / 3.93	0	0	395,864	28,527	0		0	(255,769)	0	395,864	0	0	100.00% \ 100.00%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	4,402,653	4.57 / 3.46	0	0	0	43,395	0		0	(441,722)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	4,220,923	4.57 / 3.46	0	0	572,005	41,604	0		0	(423,489)	0	572,005	0	0	100.00% \ 100.00%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	1,944,465	4.57 / 3.46	0	0	263,507	19,166	0		0	(195,090)	0	263,507	0	0	100.00% \ 100.00%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	347,528	4.57 / 3.46	0	0	47,096	3,425	0		0	(34,868)	0	47,096	0	0	100.00% \ 100.00%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	12/03/2021	Maturity	0	2,502,461	4.57 / 3.46	0	0	426,890	34,145	0		0	(251,074)	0	426,890	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	1,695	4.57 / 3.46	0	0	230	17	0		0	(170)	0	230	0	0	100.00% \ 100.00%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	625,932	4.57 / 3.46	0	0	84,824	6,170	0		0	(62,800)	0	84,824	0	0	100.00% \ 100.00%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	220,068	4.57 / 3.46	0	0	29,823	2,169	0		0	(22,080)	0	29,823	0	0	100.00% \ 100.00%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2013	12/03/2021	09/01/2021	Sale	0	615,573	4.57 / 3.46	0	0	83,420	6,067	0		0	(61,761)	0	83,420	0	0	100.00% \ 100.00%
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2014	04/02/2024	09/01/2021	Sale	0	2,290,987	5.27 / 4.05	0	0	374,001	27,566	0		0	(248,628)	0	374,001	0	0	99.98% \ 100.00%
Currency Swap - 104441PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2014	04/02/2024	09/01/2021	Sale	0	1,277,305	5.27 / 4.05	0	0	208,518	15,369	0		0	(138,619)	0	208,518	0	0	99.98% \ 100.00%
Currency Swap - 104441PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2014	04/02/2024	09/01/2021	Sale	0	7,222,695	5.27 / 4.05	0	0	1,179,096	86,905	0		0	(783,840)	0	1,179,096	0	0	99.98% \ 100.00%
Currency Swap - 104486PR - Receive: Fixed USD Pay: Fixed GBP	708326A#2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2014	03/30/2026	03/11/2021	Sale	0	28,200,000	5.035 / 4.77	0	0	5,377,178	90,128	0		0	(5,133,946)	0	5,377,178	0	0	100.00% \ 100.00%
Currency Swap - 104487PR - Receive: Fixed USD Pay: Fixed GBP	708326A#2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2014	03/30/2026	03/11/2021	Sale	0	7,500,000	5.035 / 4.77	0	0	1,430,100	23,970	0		0	(1,365,411)	0	1,430,100	0	0	100.00% \ 100.00%
Currency Swap - 104488PR - Receive: Fixed USD Pay: Fixed GBP	708326A#2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2014	03/30/2026	03/11/2021	Sale	0	5,000,000	5.035 / 4.77	0	0	953,400	15,980	0		0	(910,274)	0	953,400	0	0	100.00% \ 100.00%
Currency Swap - 104489PR - Receive: Fixed USD Pay: Fixed GBP	708326A#2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2014	03/30/2026	03/11/2021	Sale	0	5,000,000	5.035 / 4.77	0	0	953,400	15,980	0		0	(910,274)	0	953,400	0	0	100.00% \ 100.00%
Currency Swap - 104490PR - Receive: Fixed USD Pay: Fixed GBP	708326A#2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2014	03/30/2026	03/11/2021	Sale	0	5,000,000	5.035 / 4.77	0	0	953,400	15,980	0		0	(910,274)	0	953,400	0	0	100.00% \ 100.00%
Currency Swap - 104588PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	06/16/2023	09/01/2021	Sale	0	8,461,543	4.86 / 4.96	0	0	1,081,311	25,229	0		0	(1,032,122)	0	1,081,311	0	0	100.00% \ 100.00%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	06/16/2023	09/01/2021	Sale	0	4,108,773	4.86 / 4.96	0	0	0	12,251	0		0	(501,180)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	06/16/2023	09/01/2021	Sale	0	2,091,779	4.86 / 4.96	0	0	267,311	6,237	0		0	(255,151)	0	267,311	0	0	100.00% \ 100.00%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	06/16/2023	09/01/2021	Sale	0	1,429,448	4.86 / 4.96	0	0	182,671	4,262	0		0	(174,361)	0	182,671	0	0	100.00% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	06/16/2023	06/16/2021	Maturity	0	974,606	3.49 / 3.77	0	0	79,463	828	0		0	(118,881)	0	79,463	0	0	99.91% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	06/16/2023	09/01/2021	Sale	0	1,819,267	3.49 / 3.77	0	0	0	1,649	0		0	(221,911)	0	0	0	0	99.91% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	06/16/2023	09/01/2021	Sale	0	752,174	3.49 / 3.77	0	0	89,320	682	0		0	(91,749)	0	89,320	0	0	99.91% \ 100.00%
Currency Swap - 104787PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2014	05/17/2021	05/17/2021	Maturity	0	8,160,000	3.63 / 2.36	0	0	957,733	47,189	0		0	(904,064)	0	957,733	0	0	100.00% \ 100.00%
Currency Swap - 104788PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2014	05/17/2021	05/17/2021	Maturity	0	7,500,000	3.63 / 2.36	0	0	880,269	43,372	0		0	(830,941)	0	880,269	0	0	100.00% \ 100.00%
Currency Swap - 104789PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2014	05/17/2021	05/17/2021	Maturity	0	7,500,000	3.63 / 2.36	0	0	880,269	43,372	0		0	(830,941)	0	880,269	0	0	100.00% \ 100.00%
Currency Swap - 104790PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2014	05/17/2021	05/17/2021	Maturity	0	5,000,000	3.63 / 2.36	0	0	586,846	28,915	0		0	(553,961)	0	586,846	0	0	100.00% \ 100.00%
Currency Swap - 104791PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2014	05/17/2021	05/17/2021	Maturity	0	7,500,000	3.63 / 2.36	0	0	880,269	43,372	0		0	(830,941)	0	880,269	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 106018PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2014	11/12/2024	09/01/2021	Sale	0	5,418,094	3.75 / 1.93	0	0	647,098	71,928	0		0	(303,281)	0	647,098	0	0	99.74% \ 99.97%
Currency Swap - 106018PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2014	11/12/2024	09/01/2021	Sale	0	2,240,106	3.75 / 1.93	0	0	267,542	29,738	0		0	(125,391)	0	267,542	0	0	99.74% \ 99.97%
Currency Swap - 106633PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AC3 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/12/2014	03/30/2021	03/30/2021	Maturity	0	10,770,000	3.506 / 1.67	0	0	633,148	51,503	0		0	(194,050)	0	633,148	0	0	98.00% \ 100.00%
Currency Swap - 106634PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AD1 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/12/2014	03/30/2023	09/01/2021	Sale	0	6,883,749	3.777 / 1.92	0	0	491,768	90,403	0		0	(124,029)	0	491,768	0	0	98.03% \ 99.86%
Currency Swap - 106634PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AD1 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/12/2014	03/30/2023	09/01/2021	Sale	0	3,978,521	3.777 / 1.92	0	0	284,222	52,249	0		0	(71,684)	0	284,222	0	0	98.03% \ 99.86%
Currency Swap - 106634PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AD1 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/12/2014	03/30/2023	09/01/2021	Sale	0	8,037,730	3.777 / 1.92	0	0	574,207	105,558	0		0	(144,821)	0	574,207	0	0	98.03% \ 99.86%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2013	10/17/2023	09/01/2021	Sale	0	4,631,121	4.4655 / 3.64	0	0	609,725	38,613	0		0	(430,203)	0	609,725	0	0	100.00% \ 100.00%
Currency Swap - 106906PR - Receive: Fixed USD Pay: Fixed GBP	G79978AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2014	08/19/2024	09/01/2021	Sale	0	20,265,000	3.61 / 3.52	0	0	4,088,715	97,693	0		0	(3,837,768)	0	4,088,715	0	0	100.00% \ 100.00%
Currency Swap - 106907PR - Receive: Fixed USD Pay: Fixed GBP	G79978AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2014	08/19/2024	09/01/2021	Sale	0	7,090,000	3.61 / 3.52	0	0	1,430,495	34,179	0		0	(1,342,698)	0	1,430,495	0	0	100.00% \ 100.00%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	G77388AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2014	11/19/2024	09/01/2021	Sale	0	3,945,788	4.34 / 2.82	0	0	0	47,905	0		0	(352,019)	0	0	0	0	99.54% \ 99.92%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	G77388AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2014	11/19/2024	09/01/2021	Sale	0	1,625,267	4.34 / 2.82	0	0	0	19,732	0		0	(144,997)	0	0	0	0	99.54% \ 99.92%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	G77388AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2014	11/19/2024	09/01/2021	Sale	0	1,571,092	4.34 / 2.82	0	0	231,595	19,074	0		0	(140,163)	0	231,595	0	0	99.54% \ 99.92%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	G77388AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2014	11/19/2024	09/01/2021	Sale	0	1,909,382	4.34 / 2.82	0	0	281,463	23,181	0		0	(170,343)	0	281,463	0	0	99.54% \ 99.92%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	G77388AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2014	11/19/2024	09/01/2021	Sale	0	3,936,759	4.34 / 2.82	0	0	580,319	47,795	0		0	(351,214)	0	580,319	0	0	99.54% \ 99.92%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	G77388AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2014	11/19/2024	09/01/2021	Sale	0	1,453,711	4.34 / 2.82	0	0	214,292	17,649	0		0	(129,691)	0	214,292	0	0	99.54% \ 99.92%
Currency Swap - 107053PR - Receive: Fixed USD Pay: Fixed CAD	C41118AA1 - Great Lakes PIPR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/29/2003	06/16/2023	09/01/2021	Sale	0	186	7.38 / 7.8	0	0	0	(1)	0		0	16	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107053PR - Receive: Fixed USD Pay: Fixed CAD	C41118AA1 - Great Lakes PIPR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/29/2003	06/16/2023	09/01/2021	Sale	0	3,195,764	7.38 / 7.8	0	0	(355,451)	(25,559)	0		0	273,421	0	(355,451)	0	0	100.00% \ 100.00%
Currency Swap - 107123PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2006	08/15/2021	08/15/2021	Maturity	0	5,303,064	6.323 / 5.015	0	0	390,336	53,352	0		0	(205,999)	0	390,336	0	0	100.00% \ 100.00%
Currency Swap - 107124PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2006	08/15/2021	08/15/2021	Maturity	0	10,005,781	6.323 / 5.015	0	0	736,482	100,664	0		0	(388,677)	0	736,482	0	0	100.00% \ 100.00%
Currency Swap - 107360PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	2,781,477	5.71 / 5.82	0	0	430,105	8,388	0		0	215,778	0	(234,548)	0	0	100.00% \ 100.00%
Currency Swap - 107361PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	1,402,223	5.71 / 5.82	0	0	216,828	4,229	0		0	108,780	0	(118,243)	0	0	100.00% \ 100.00%
Currency Swap - 107362PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	4,826,029	5.71 / 5.82	0	0	746,258	14,553	0		0	374,387	0	(406,956)	0	0	100.00% \ 100.00%
Currency Swap - 107363PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	2,396,946	5.71 / 5.82	0	0	370,644	7,228	0		0	185,947	0	(202,123)	0	0	100.00% \ 100.00%
Currency Swap - 107364PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	9,307,018	5.71 / 5.82	0	0	1,439,162	28,066	0		0	722,008	0	(784,816)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107365PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	1,096,472	5.71 / 5.82	0	0	169,550	3,307	0		0	85,061	0	(92,460)	0	0	100.00% \ 100.00%
Currency Swap - 107366PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	7,966,852	5.71 / 5.82	0	0	1,231,929	24,025	0		0	618,042	0	(671,806)	0	0	100.00% \ 100.00%
Currency Swap - 107367PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	04/14/2021	Maturity	0	2,138,242	5.71 / 5.82	0	0	330,640	6,448	0		0	165,878	0	(180,308)	0	0	100.00% \ 100.00%
Currency Swap - 107368PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2011	07/13/2021	07/13/2021	Maturity	0	4,804,248	5.518 / 5.34	0	0	762,568	24,334	0		0	(622,086)	0	762,568	0	0	100.00% \ 100.00%
Currency Swap - 107369PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2011	07/13/2021	07/13/2021	Maturity	0	4,804,248	5.518 / 5.34	0	0	762,568	24,334	0		0	(622,086)	0	762,568	0	0	100.00% \ 100.00%
Currency Swap - 107370PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2011	07/13/2021	07/13/2021	Maturity	0	4,804,248	5.518 / 5.34	0	0	762,568	24,334	0		0	(622,086)	0	762,568	0	0	100.00% \ 100.00%
Currency Swap - 107371PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2011	07/13/2021	07/13/2021	Maturity	0	8,004,802	5.518 / 5.34	0	0	1,270,585	40,545	0		0	(1,036,515)	0	1,270,585	0	0	100.00% \ 100.00%
Currency Swap - 107372PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2011	07/13/2021	07/13/2021	Maturity	0	1,601,741	5.518 / 5.34	0	0	254,241	8,113	0		0	(207,404)	0	254,241	0	0	100.00% \ 100.00%
Currency Swap - 107373PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2011	07/13/2021	07/13/2021	Maturity	0	4,804,248	5.518 / 5.34	0	0	762,568	24,334	0		0	(622,086)	0	762,568	0	0	100.00% \ 100.00%
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/07/2011	07/12/2023	09/01/2021	Sale	0	2,103,637	5.22 / 8	0	0	669,548	(6,416)	0		0	(596,421)	0	669,548	0	0	100.00% \ 100.00%
Currency Swap - 107464PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2013	03/14/2023	11/19/2021	Sale	0	5,618,759	4.729 / 4	0	0	752,175	53,677	0		0	(330,426)	0	752,175	0	0	100.00% \ 100.00%
Currency Swap - 107465PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2013	03/14/2023	11/19/2021	Sale	0	3,955,381	4.729 / 4	0	0	529,501	37,786	0		0	(232,607)	0	529,501	0	0	100.00% \ 100.00%
Currency Swap - 107466PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2013	03/14/2023	11/19/2021	Sale	0	5,054,260	4.729 / 4	0	0	676,606	48,284	0		0	(297,229)	0	676,606	0	0	100.00% \ 100.00%
Currency Swap - 107467PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2013	03/14/2023	11/19/2021	Sale	0	3,284,006	4.729 / 4	0	0	439,625	31,373	0		0	(193,125)	0	439,625	0	0	100.00% \ 100.00%
Currency Swap - 107470PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2011	09/07/2021	09/07/2021	Maturity	0	1,011,905	4.606 / 4.89	0	0	148,152	3,253	0		0	(155,420)	0	148,152	0	0	100.00% \ 100.00%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2011	11/17/2023	11/17/2021	Maturity	0	1,643,406	4.224 / 4.01	0	0	272,426	9,599	0		0	(159,976)	0	272,426	0	0	100.00% \ 100.00%
Currency Swap - 107504PR - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2011	12/20/2021	12/20/2021	Maturity	0	19,607,843	4.08 / 2.44	0	0	(298,056)	296,012	0		0	1,132,395	0	(298,056)	0	0	100.00% \ 100.00%
Currency Swap - 107505PR - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2011	12/20/2021	12/20/2021	Maturity	0	9,803,922	4.08 / 2.44	0	0	(149,028)	148,006	0		0	566,197	0	(149,028)	0	0	100.00% \ 100.00%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/11/2012	11/17/2023	11/17/2021	Maturity	0	864,811	4.378 / 4.0275	(1,163)	0	117,297	5,122	0		0	(57,148)	0	118,460	0	0	100.00% \ 100.00%
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2024	09/01/2021	Sale	0	1,363,845	3.589 / 3.57	0	0	180,869	4,167	0		0	(174,797)	0	180,869	0	0	100.00% \ 100.00%
Currency Swap - 107551PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2024	09/01/2021	Sale	0	4,250,521	3.589 / 3.57	0	0	0	12,987	0		0	(544,768)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107551PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2024	09/01/2021	Sale	0	9,074,912	3.589 / 3.57	0	0	1,203,489	27,727	0		0	(1,163,087)	0	1,203,489	0	0	100.00% \ 100.00%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2014	10/09/2024	10/09/2021	Maturity	0	457,120	6.62 / 4.65	0	0	40,529	8,036	0		0	(16,719)	0	40,529	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2021	Maturity	0	5,127	4.8455 / 4.3	0	0	567	4	0		0	(567)	0	567	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2021	Maturity	0	0	4.8455 / 0	5,127	0	5,127	79	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/26/2021	Maturity	0	0	4.8455 / 4.3	(5,127)	0	(4,634)	(61)	0		0	(567)	0	493	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	06/09/2021	Sale	0	1,891,903	4.8455 / 4.3	0	0	112,990	8,904	0		0	(209,316)	0	112,990	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2021	Maturity	0	7,530	4.8455 / 4.3	0	0	832	6	0		0	(833)	0	832	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2021	Maturity	0	0	4.8455 / 0	7,530	0	7,530	116	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/26/2021	Maturity	0	0	4.8455 / 4.3	(7,530)	0	(6,806)	(90)	0		0	(833)	0	724	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	06/09/2021	Sale	0	2,778,464	4.8455 / 4.3	0	0	275,332	13,076	0		0	(307,403)	0	275,332	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2021	Maturity	0	49,725	4.8455 / 4.3	0	0	5,497	42	0		0	(5,501)	0	5,497	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2021	Maturity	0	0	4.8455 / 0	49,725	0	49,725	763	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/26/2021	Maturity	0	0	4.8455 / 4.3	(49,725)	0	(44,945)	(593)	0		0	(5,501)	0	4,780	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	06/09/2021	Sale	0	18,348,528	4.8455 / 4.3	0	0	1,818,247	86,351	0		0	(2,030,037)	0	1,818,247	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2021	Maturity	0	12,351	4.8455 / 4.3	0	0	1,365	10	0		0	(1,367)	0	1,365	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2021	Maturity	0	0	4.8455 / 0	12,351	0	12,351	190	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/26/2021	Maturity	0	0	4.8455 / 4.3	(12,351)	0	(11,164)	(147)	0		0	(1,367)	0	1,187	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	06/09/2021	Sale	0	4,557,606	4.8455 / 4.3	0	0	451,636	21,449	0		0	(504,243)	0	451,636	0	0	100.00% \ 100.00%
Currency Swap - 108260PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2015	01/27/2025	12/17/2021	Sale	0	15,416,322	3.57 / 2.928	0	0	2,142,744	134,608	0		0	(1,367,428)	0	2,142,744	0	0	100.00% \ 100.00%
Currency Swap - 108261PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2015	01/27/2025	12/17/2021	Sale	0	14,578,408	3.57 / 2.928	0	0	2,026,281	127,292	0		0	(1,293,105)	0	2,026,281	0	0	100.00% \ 100.00%
Currency Swap - 108263PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2021	08/16/2021	Maturity	0	3,176,044	5.054 / 4.55	0	0	141,944	12,047	0		0	(26,896)	0	141,944	0	0	100.00% \ 100.00%
Currency Swap - 108264PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2021	08/16/2021	Maturity	0	5,583,510	5.054 / 4.55	0	0	249,539	21,178	0		0	(47,283)	0	249,539	0	0	100.00% \ 100.00%
Currency Swap - 108265PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2021	08/16/2021	Maturity	0	3,467,151	5.054 / 4.55	0	0	154,954	13,151	0		0	(29,361)	0	154,954	0	0	100.00% \ 100.00%
Currency Swap - 108266PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2021	08/16/2021	Maturity	0	1,530,160	5.054 / 4.55	0	0	68,386	5,804	0		0	(12,958)	0	68,386	0	0	100.00% \ 100.00%
Currency Swap - 108267PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2012	08/16/2021	08/16/2021	Maturity	0	25,117,536	5.054 / 4.55	0	0	1,122,554	95,270	0		0	(212,705)	0	1,122,554	0	0	100.00% \ 100.00%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T49688AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2015	03/12/2027	03/12/2021	Maturity	0	1,224,111	3.52 / 1.96	0	0	(64,552)	3,561	0		0	96,666	0	(64,552)	0	0	99.76% \ 99.96%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2015	03/20/2025	03/22/2021	Maturity	0	614,286	3.54 / 1.82	0	0	(31,499)	2,290	0		0	47,925	0	(31,499)	0	0	99.59% \ 99.97%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2015	03/20/2025	03/22/2021	Maturity	0	2,628,571	3.54 / 1.82	0	0	(134,787)	9,800	0		0	205,075	0	(134,787)	0	0	99.59% \ 99.97%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	01/28/2021	Maturity	0	1,353,939	3.25 / 1.47	0	0	(190,099)	1,650	0		0	204,492	0	(190,099)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	04/28/2021	Maturity	0	1,353,939	3.25 / 1.47	0	0	(185,896)	6,976	0		0	204,492	0	(185,896)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	07/28/2021	Maturity	0	1,353,939	3.25 / 1.47	0	0	(148,959)	12,318	0		0	204,492	0	(148,959)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	10/28/2021	Maturity	0	1,353,939	3.25 / 1.47	0	0	(133,292)	17,796	0		0	204,492	0	(133,292)	0	0	99.79% \ 99.99%
Currency Swap - 110051PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2015	08/01/2022	11/24/2021	Sale	0	2,340,000	4.24 / 2.38	0	0	13,420	34,412	0		0	273,993	0	13,420	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/20/2021	Maturity	0	46,064	4.42 / 3.9	0	0	6,133	29	0		0	(6,021)	0	6,133	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	04/20/2021	Maturity	0	46,064	4.42 / 3.9	0	0	5,200	154	0		0	(6,021)	0	5,200	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2021	Maturity	0	46,064	4.42 / 3.9	0	0	6,191	265	0		0	(6,021)	0	6,191	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	10/20/2021	Maturity	0	46,064	4.42 / 3.9	0	0	5,595	383	0		0	(6,021)	0	5,595	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/20/2021	Maturity	0	113,630	4.42 / 3.9	0	0	15,128	71	0		0	(14,853)	0	15,128	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	04/20/2021	Maturity	0	113,630	4.42 / 3.9	0	0	12,826	379	0		0	(14,853)	0	12,826	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2021	Maturity	0	113,630	4.42 / 3.9	0	0	15,272	655	0		0	(14,853)	0	15,272	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	10/20/2021	Maturity	0	113,630	4.42 / 3.9	0	0	13,802	944	0		0	(14,853)	0	13,802	0	0	100.00% \ 100.00%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	12/22/2021	Sale	0	10,334,020	3.45 / 3.07	0	0	1,448,412	68,404	0		0	(1,037,483)	0	1,448,412	0	0	100.00% \ 100.00%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	12/22/2021	Sale	0	11,064,118	3.45 / 3.07	0	0	1,550,742	73,237	0		0	(1,110,781)	0	1,550,742	0	0	100.00% \ 100.00%
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	12/22/2021	Sale	0	7,388,824	3.45 / 3.07	0	0	1,035,614	48,909	0		0	(741,800)	0	1,035,614	0	0	100.00% \ 100.00%
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	12/22/2021	Sale	0	2,508,067	3.45 / 3.07	0	0	351,530	16,602	0		0	(251,797)	0	351,530	0	0	100.00% \ 100.00%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	12/22/2021	Sale	0	1,343,423	3.45 / 3.07	0	0	188,294	8,893	0		0	(134,873)	0	188,294	0	0	100.00% \ 100.00%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2015	09/29/2024	12/22/2021	Sale	0	2,583,505	3.45 / 3.07	0	0	362,103	17,101	0		0	(259,371)	0	362,103	0	0	100.00% \ 100.00%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2015	10/07/2022	09/01/2021	Sale	0	3,098,816	3.67 / 3.44	0	0	0	13,010	0		0	(311,656)	0	0	0	0	99.97% \ 100.00%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2015	10/07/2022	09/01/2021	Sale	0	23,782,238	3.67 / 3.44	0	0	0	99,849	0		0	(2,391,838)	0	0	0	0	99.97% \ 100.00%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2015	10/07/2022	09/01/2021	Sale	0	11,113,946	3.67 / 3.44	0	0	1,133,916	46,662	0		0	(1,117,757)	0	1,133,916	0	0	99.97% \ 100.00%
Currency Swap - 111202PR - Receive: Fixed USD Pay: Fixed EUR	249030C#2 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/11/2025	09/01/2021	Sale	0	3,159,000	3.9 / 2.05	(1)	0	(306,337)	33,049	0		0	470,291	0	(306,336)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	01/05/2021	Maturity	0	51,997	3.87 / 3.66	0	0	(2,425)	1	0		0	2,408	0	(2,425)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	02/05/2021	Maturity	0	51,997	3.87 / 3.66	0	0	(2,267)	(1)	0		0	2,408	0	(2,267)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	03/05/2021	Maturity	0	51,997	3.87 / 3.66	0	0	(2,635)	15	0		0	2,408	0	(2,635)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	04/05/2021	Maturity	0	51,997	3.87 / 3.66	0	0	(3,371)	12	0		0	2,408	0	(3,371)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	05/05/2021	Maturity	0	51,997	3.87 / 3.66	0	0	(4,554)	14	0		0	2,408	0	(4,554)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/05/2021	Maturity	0	0	3.87 / 0	51,997	0	51,997	861	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/07/2021	Maturity	0	0	3.87 / 3.66	(51,997)	0	(57,380)	(867)	0		0	2,408	0	(5,383)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/05/2021	Maturity	0	0	3.87 / 0	51,997	0	51,997	1,029	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/06/2021	Maturity	0	0	3.87 / 3.66	(51,997)	0	(55,523)	(1,034)	0		0	2,408	0	(3,526)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	08/05/2021	Maturity	0	51,997	3.87 / 3.66	0	0	(3,541)	(4)	0		0	2,408	0	(3,541)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/05/2021	Maturity	0	0	3.87 / 0	51,997	0	51,997	1,364	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/07/2021	Maturity	0	0	3.87 / 3.66	(51,997)	0	(54,857)	(1,384)	0		0	2,408	0	(2,860)	0	0	100.00% \ 100.00%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/21/2021	Sale	0	31,132,026	3.87 / 3.66	0	0	(758,857)	(4,847)	0		0	1,441,750	0	(758,857)	0	0	100.00% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2016	03/04/2026	03/04/2021	Maturity	0	4,192,857	3.51 / 1.78	0	0	(376,029)	11,810	0		0	449,831	0	(376,029)	0	0	99.99% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2016	03/04/2026	09/01/2021	Sale	0	4,672,855	3.51 / 1.78	0	0	0	49,241	0		0	501,328	0	0	0	0	99.99% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2016	03/04/2026	09/01/2021	Sale	0	2,974,569	3.51 / 1.78	0	0	0	31,345	0		0	319,127	0	0	0	0	99.99% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2016	03/04/2026	09/01/2021	Sale	0	6,132,279	3.51 / 1.78	0	0	(354,946)	64,620	0		0	657,902	0	(354,946)	0	0	99.99% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2016	03/04/2026	09/01/2021	Sale	0	3,744,346	3.51 / 1.78	0	0	(216,728)	39,457	0		0	401,712	0	(216,728)	0	0	99.99% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2016	03/04/2026	09/01/2021	Sale	0	3,440,237	3.51 / 1.78	0	0	(199,126)	36,252	0		0	369,086	0	(199,126)	0	0	99.99% \ 100.00%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2016	03/17/2023	09/01/2021	Sale	0	143,083	6.09 / 5.75	0	0	0	626	0		0	(9,119)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2016	03/17/2023	09/01/2021	Sale	0	1,834,814	6.09 / 5.75	0	0	0	8,027	0		0	(116,938)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2016	03/17/2023	09/01/2021	Sale	0	1,738,245	6.09 / 5.75	0	0	120,630	7,605	0		0	(110,783)	0	120,630	0	0	100.00% \ 100.00%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2016	03/17/2023	09/01/2021	Sale	0	4,442,182	6.09 / 5.75	0	0	308,277	19,435	0		0	(283,113)	0	308,277	0	0	100.00% \ 100.00%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2016	03/17/2023	09/01/2021	Sale	0	1,641,676	6.09 / 5.75	0	0	113,929	7,182	0		0	(104,629)	0	113,929	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	2,815,437	3.3 / 1.33	0	0	0	35,699	0		0	235,784	0	0	0	0	100.00% \ 100.00%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	1,394,009	3.3 / 1.33	0	0	0	17,676	0		0	116,744	0	0	0	0	100.00% \ 100.00%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	1,009,455	3.3 / 1.33	0	0	0	12,800	0		0	84,539	0	0	0	0	100.00% \ 100.00%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	4,145,170	3.3 / 1.33	0	0	(119,429)	52,560	0		0	347,144	0	(119,429)	0	0	100.00% \ 100.00%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	1,009,455	3.3 / 1.33	0	0	(29,084)	12,800	0		0	84,539	0	(29,084)	0	0	100.00% \ 100.00%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	1,394,009	3.3 / 1.33	0	0	(40,164)	17,676	0		0	116,744	0	(40,164)	0	0	100.00% \ 100.00%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	1,394,009	3.3 / 1.33	0	0	(40,164)	17,676	0		0	116,744	0	(40,164)	0	0	100.00% \ 100.00%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2016	04/12/2023	09/01/2021	Sale	0	1,009,455	3.3 / 1.33	0	0	(29,084)	12,800	0		0	84,539	0	(29,084)	0	0	100.00% \ 100.00%
Currency Swap - 113137PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured .	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/28/2016	07/20/2028	09/01/2021	Sale	0	2,423,958	3.84 / 3.932	0	0	0	(507)	0		0	(41,858)	0	0	0	0	99.51% \ 99.93%
Currency Swap - 113137PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured .	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/28/2016	07/20/2028	09/01/2021	Sale	0	126,042	3.84 / 3.932	0	0	2,709	(26)	0		0	(2,177)	0	2,709	0	0	99.51% \ 99.93%
Currency Swap - 113138PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured .	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/28/2016	07/20/2028	09/01/2021	Sale	0	7,250,000	3.84 / 3.932	0	0	155,845	(1,517)	0		0	(125,196)	0	155,845	0	0	99.51% \ 99.93%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/03/2016	06/16/2023	09/01/2021	Sale	0	3,010,013	3.66 / 3.5	0	0	(58,843)	1,073	0		0	51,033	0	(58,843)	0	0	100.00% \ 99.75%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/03/2016	06/16/2023	09/01/2021	Sale	0	14,232,868	3.66 / 3.5	0	0	(278,240)	5,072	0		0	241,311	0	(278,240)	0	0	100.00% \ 99.75%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/19/2021	Maturity	0	416,667	4.04 / 2.23	0	0	(18,639)	3,802	0		0	34,495	0	(18,639)	0	0	100.00% \ 100.00%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/19/2021	Maturity	0	937,500	4.04 / 2.23	0	0	(41,939)	8,554	0		0	77,613	0	(41,939)	0	0	100.00% \ 100.00%
Currency Swap - 113792PR - Receive: Fixed USD Pay: Fixed EUR	D36888AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/02/2026	09/01/2021	Sale	0	2,152,598	4.48 / 2.57	0	0	0	24,914	0		0	189,609	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113792PR - Receive: Fixed USD Pay: Fixed EUR	D36888AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/02/2026	09/01/2021	Sale	0	889,990	4.48 / 2.57	0	0	(30,127)	10,300	0		0	78,393	0	(30,127)	0	0	100.00% \ 100.00%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/18/2027	09/01/2021	Sale	0	2,291,565	3.612 / 4.73	0	0	0	(18,685)	0		0	74,985	0	0	0	0	99.91% \ 100.00%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/18/2027	09/01/2021	Sale	0	2,195,762	3.612 / 4.73	0	0	(77,292)	(17,903)	0		0	71,850	0	(77,292)	0	0	99.91% \ 100.00%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/18/2027	09/01/2021	Sale	0	4,487,327	3.612 / 4.73	0	0	(157,957)	(36,588)	0		0	146,835	0	(157,957)	0	0	99.91% \ 100.00%
Currency Swap - 113927PR - Receive: Fixed USD Pay: Fixed EUR	553848AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2016	07/28/2026	09/01/2021	Sale	0	1,695,507	3.55 / 1.84	0	0	(79,744)	17,704	0		0	163,065	0	(79,744)	0	0	99.99% \ 100.00%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2016	09/13/2026	09/01/2021	Sale	0	5,619,143	3.92 / 3.85	0	0	0	7	0		0	151,285	0	0	0	0	100.00% \ 100.00%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2016	09/13/2026	09/01/2021	Sale	0	2,860,708	3.92 / 3.85	0	0	(65,604)	3	0		0	77,019	0	(65,604)	0	0	100.00% \ 100.00%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2016	09/13/2026	09/01/2021	Sale	0	13,526,881	3.92 / 3.85	0	0	(310,207)	16	0		0	364,185	0	(310,207)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 115115PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2016	10/24/2023	09/01/2021	Sale	0	5,178,821	3.91 / 3.7	0	0	0	2,647	0		0	212,193	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115115PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2016	10/24/2023	09/01/2021	Sale	0	2,141,179	3.91 / 3.7	0	0	(92,361)	1,094	0		0	87,731	0	(92,361)	0	0	100.00% \ 100.00%
Currency Swap - 115187PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2021	04/30/2021	Sale	0	1,061,972	3.35 / 2.6	0	0	(140,458)	1,867	0		0	126,454	0	(140,458)	0	0	100.00% \ 100.00%
Currency Swap - 115845PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2016	02/27/2027	09/01/2021	Sale	0	1,794,543	4.049 / 1.86	0	0	0	23,468	0		0	250,263	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115845PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2016	02/27/2027	09/01/2021	Sale	0	3,386,457	4.049 / 1.86	0	0	(238,839)	44,285	0		0	472,268	0	(238,839)	0	0	100.00% \ 100.00%
Currency Swap - 115846PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2016	02/27/2027	09/01/2021	Sale	0	1,202,337	4.049 / 1.86	0	0	(84,798)	15,723	0		0	167,675	0	(84,798)	0	0	100.00% \ 100.00%
Currency Swap - 115846PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2016	02/27/2027	09/01/2021	Sale	0	1,905,663	4.049 / 1.86	0	0	(134,402)	24,921	0		0	265,760	0	(134,402)	0	0	100.00% \ 100.00%
Currency Swap - 115847PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2016	02/27/2027	09/01/2021	Sale	0	6,067,041	4.049 / 1.86	0	0	0	79,340	0		0	846,097	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115847PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2016	02/27/2027	09/01/2021	Sale	0	3,032,959	4.049 / 1.86	0	0	(213,908)	39,663	0		0	422,970	0	(213,908)	0	0	100.00% \ 100.00%
Currency Swap - 115971PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	01/21/2021	Maturity	0	67,990	3.74 / 2.48	0	0	(7,089)	42	0		0	6,780	0	(7,089)	0	0	100.00% \ 100.00%
Currency Swap - 115971PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2021	Maturity	0	67,990	3.74 / 2.48	0	0	(8,202)	218	0		0	6,780	0	(8,202)	0	0	100.00% \ 100.00%
Currency Swap - 115971PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2021	Maturity	0	67,990	3.74 / 2.48	0	0	(6,807)	383	0		0	6,780	0	(6,807)	0	0	100.00% \ 100.00%
Currency Swap - 115971PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	09/20/2021	Sale	0	8,715,043	3.74 / 2.48	0	0	0	63,063	0		0	869,050	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115972PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	01/21/2021	Maturity	0	39,315	3.74 / 2.48	0	0	(4,099)	24	0		0	3,920	0	(4,099)	0	0	100.00% \ 100.00%
Currency Swap - 115972PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2021	Maturity	0	39,315	3.74 / 2.48	0	0	(4,743)	126	0		0	3,920	0	(4,743)	0	0	100.00% \ 100.00%
Currency Swap - 115972PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2021	Maturity	0	39,315	3.74 / 2.48	0	0	(3,936)	221	0		0	3,920	0	(3,936)	0	0	100.00% \ 100.00%
Currency Swap - 115972PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	09/20/2021	Sale	0	5,039,497	3.74 / 2.48	0	0	0	36,467	0		0	502,531	0	0	0	0	100.00% \ 100.00%
Currency Swap - 116038PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2016	12/21/2026	09/21/2021	Sale	0	6,358,477	4.43 / 1.93	0	0	(531,066)	100,167	0		0	1,099,978	0	(531,066)	0	0	99.94% \ 99.97%
Currency Swap - 116039PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2016	12/21/2026	09/21/2021	Sale	0	16,935,889	4.43 / 1.93	0	0	(1,414,500)	266,795	0		0	2,929,807	0	(1,414,500)	0	0	99.94% \ 99.97%
Currency Swap - 116323PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2017	02/16/2027	09/01/2021	Sale	0	14,359,943	5.29 / 4.03	0	0	0	74,999	0		0	1,580,713	0	0	0	0	99.89% \ 99.99%
Currency Swap - 116323PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2017	02/16/2027	09/01/2021	Sale	0	7,310,654	5.29 / 4.03	0	0	(651,864)	38,182	0		0	804,742	0	(651,864)	0	0	99.89% \ 99.99%
Currency Swap - 116323PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2017	02/16/2027	09/01/2021	Sale	0	29,461,616	5.29 / 4.03	0	0	(2,626,983)	153,873	0		0	3,243,075	0	(2,626,983)	0	0	99.89% \ 99.99%
Currency Swap - 116323PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2017	02/16/2027	09/01/2021	Sale	0	5,112,644	5.29 / 4.03	0	0	(455,875)	26,702	0		0	562,789	0	(455,875)	0	0	99.89% \ 99.99%
Currency Swap - 116598PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2017	12/31/2021	09/01/2021	Sale	0	3,553,727	3.17 / 2.57	0	0	0	12,108	0		0	96,235	0	0	0	0	99.94% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 116598PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2017	12/31/2021	09/01/2021	Sale	0	4,002,416	3.17 / 2.57	0	0	(135,391)	13,637	0		0	108,386	0	(135,391)	0	0	99.94% \ 100.00%
Currency Swap - 116598PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2017	12/31/2021	09/01/2021	Sale	0	3,434,940	3.17 / 2.57	0	0	(116,195)	11,703	0		0	93,018	0	(116,195)	0	0	99.94% \ 100.00%
Currency Swap - 116598PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2017	12/31/2021	09/01/2021	Sale	0	3,187,466	3.17 / 2.57	0	0	(107,823)	10,860	0		0	86,317	0	(107,823)	0	0	99.94% \ 100.00%
Currency Swap - 116798PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2017	03/02/2027	09/21/2021	Sale	0	20,480,445	3.94 / 2.54	0	0	(1,013,634)	169,483	0		0	2,033,222	0	(1,013,634)	0	0	100.00% \ 100.00%
Currency Swap - 116799PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2017	03/02/2027	09/21/2021	Sale	0	13,933,418	3.94 / 2.54	0	0	(689,603)	115,304	0		0	1,383,257	0	(689,603)	0	0	100.00% \ 100.00%
Currency Swap - 117258PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	05/11/2027	09/01/2021	Sale	0	9,048,135	3.63 / 4.5	0	0	25,253	(49,211)	0		0	119,398	0	25,253	0	0	99.58% \ 99.99%
Currency Swap - 117258PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	05/11/2027	09/01/2021	Sale	0	6,609,027	3.63 / 4.5	0	0	18,446	(35,945)	0		0	87,212	0	18,446	0	0	99.58% \ 99.99%
Currency Swap - 117258PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	05/11/2027	09/01/2021	Sale	0	6,936,972	3.63 / 4.5	0	0	19,361	(37,728)	0		0	91,540	0	19,361	0	0	99.58% \ 99.99%
Currency Swap - 117266PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	12/22/2021	Sale	0	3,631,395	4.25 / 2.83	0	0	(110,185)	40,912	0		0	335,944	0	(110,185)	0	0	100.00% \ 100.00%
Currency Swap - 117267PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	12/22/2021	Sale	0	881,686	4.25 / 2.83	0	0	(26,752)	9,933	0		0	81,566	0	(26,752)	0	0	100.00% \ 100.00%
Currency Swap - 117268PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	12/22/2021	Sale	0	470,930	4.25 / 2.83	0	0	(14,289)	5,306	0		0	43,566	0	(14,289)	0	0	100.00% \ 100.00%
Currency Swap - 117269PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	09/30/2024	12/22/2021	Sale	0	907,849	4.25 / 2.83	0	0	(27,546)	10,228	0		0	83,986	0	(27,546)	0	0	100.00% \ 100.00%
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	04/05/2029	12/22/2021	Sale	0	2,368,090	4.2 / 2.82	0	0	(20,865)	25,761	0		0	219,075	0	(20,865)	0	0	100.00% \ 100.00%
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	04/05/2029	12/22/2021	Sale	0	486,418	4.2 / 2.82	0	0	(4,286)	5,291	0		0	44,999	0	(4,286)	0	0	100.00% \ 100.00%
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	04/05/2029	12/22/2021	Sale	0	4,044,954	4.2 / 2.82	0	0	(35,639)	44,003	0		0	374,203	0	(35,639)	0	0	100.00% \ 100.00%
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	04/05/2029	12/22/2021	Sale	0	710,427	4.22 / 2.82	0	0	(6,090)	7,870	0		0	65,722	0	(6,090)	0	0	99.47% \ 99.86%
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	04/05/2029	12/22/2021	Sale	0	1,213,486	4.22 / 2.82	0	0	(10,402)	13,442	0		0	112,261	0	(10,402)	0	0	99.47% \ 99.86%
Currency Swap - 117688PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2017	05/10/2022	04/20/2021	Sale	0	5,178,705	4.42 / 3.07	0	0	(348,915)	20,110	0		0	287,728	0	(348,915)	0	0	100.00% \ 100.00%
Currency Swap - 117689PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2017	05/10/2022	04/20/2021	Sale	0	3,091,165	4.42 / 3.07	0	0	(208,267)	12,004	0		0	171,745	0	(208,267)	0	0	100.00% \ 100.00%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA80 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2017	05/31/2024	09/01/2021	Sale	0	1,523,833	4.16 / 3.54	0	0	0	3,152	0		0	116,620	0	0	0	0	99.95% \ 100.00%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA80 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2017	05/31/2024	09/01/2021	Sale	0	1,691,552	4.16 / 3.54	0	0	0	3,499	0		0	129,455	0	0	0	0	99.95% \ 100.00%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA80 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2017	05/31/2024	09/01/2021	Sale	0	1,634,852	4.16 / 3.54	0	0	(110,314)	3,381	0		0	125,116	0	(110,314)	0	0	99.95% \ 100.00%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA80 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2017	05/31/2024	09/01/2021	Sale	0	4,091,854	4.16 / 3.54	0	0	(276,105)	8,463	0		0	313,152	0	(276,105)	0	0	99.95% \ 100.00%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA80 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2017	05/31/2024	09/01/2021	Sale	0	1,512,002	4.16 / 3.54	0	0	(102,025)	3,127	0		0	115,714	0	(102,025)	0	0	99.95% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2021	Maturity	0	124,057	3.73 / 1.65	0	0	(10,360)	1,091	0		0	11,591	0	(10,360)	0	0	99.98% \ 100.00%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2021	Maturity	0	464,286	3.73 / 1.65	0	0	(38,773)	4,083	0		0	43,379	0	(38,773)	0	0	99.98% \ 100.00%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2021	Maturity	0	10,000,000	3.73 / 1.65	0	0	(835,121)	87,935	0		0	934,316	0	(835,121)	0	0	99.98% \ 100.00%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2021	Maturity	0	557,143	3.73 / 1.65	0	0	(46,528)	4,899	0		0	52,055	0	(46,528)	0	0	99.98% \ 100.00%
Currency Swap - 117914PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2021	Maturity	0	1,201,857	3.73 / 1.65	0	0	(100,370)	10,569	0		0	112,291	0	(100,370)	0	0	99.98% \ 100.00%
Currency Swap - 117914PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	09/01/2021	Sale	0	5,101,806	3.73 / 1.65	0	0	(161,746)	66,057	0		0	476,670	0	(161,746)	0	0	99.98% \ 100.00%
Currency Swap - 117914PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	09/01/2021	Sale	0	2,109,337	3.73 / 1.65	0	0	(66,874)	27,311	0		0	197,079	0	(66,874)	0	0	99.98% \ 100.00%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2021	Maturity	0	3,468,571	3.73 / 1.65	0	0	(289,668)	30,501	0		0	324,074	0	(289,668)	0	0	99.98% \ 100.00%
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2017	06/14/2027	06/14/2021	Maturity	0	3,190,714	3.73 / 1.65	0	0	(266,463)	28,058	0		0	298,114	0	(266,463)	0	0	99.98% \ 100.00%
Currency Swap - 118015PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2017	01/27/2025	12/17/2021	Sale	0	4,609,938	3.82 / 2.55	0	0	10,570	49,476	0		0	293,614	0	10,570	0	0	100.00% \ 100.00%
Currency Swap - 118016PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2017	01/27/2025	12/17/2021	Sale	0	4,359,379	3.82 / 2.55	0	0	9,995	46,787	0		0	277,656	0	9,995	0	0	100.00% \ 100.00%
Currency Swap - 118017PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2017	01/27/2025	12/17/2021	Sale	0	3,997,999	3.64 / 2.4	0	0	6,362	42,122	0		0	254,639	0	6,362	0	0	100.00% \ 100.00%
Currency Swap - 118018PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2017	01/27/2025	12/17/2021	Sale	0	3,780,700	3.64 / 2.4	0	0	6,016	39,833	0		0	240,799	0	6,016	0	0	100.00% \ 100.00%
Currency Swap - 118113PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2017	06/27/2027	09/01/2021	Sale	0	622,559	3.89 / 1.96	0	0	(17,235)	7,509	0		0	53,635	0	(17,235)	0	0	100.00% \ 100.00%
Currency Swap - 118114PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2017	06/27/2027	09/01/2021	Sale	0	11,909,340	3.89 / 1.96	0	0	(329,698)	143,654	0		0	1,026,011	0	(329,698)	0	0	100.00% \ 100.00%
Currency Swap - 118114PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2017	06/27/2027	09/01/2021	Sale	0	3,230,660	3.89 / 1.96	0	0	(89,438)	38,969	0		0	278,327	0	(89,438)	0	0	100.00% \ 100.00%
Currency Swap - 118115PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2017	06/27/2027	09/01/2021	Sale	0	3,038,352	3.89 / 1.96	0	0	(84,114)	36,649	0		0	261,760	0	(84,114)	0	0	100.00% \ 100.00%
Currency Swap - 118115PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2017	06/27/2027	09/01/2021	Sale	0	2,170,648	3.89 / 1.96	0	0	(60,092)	26,183	0		0	187,005	0	(60,092)	0	0	100.00% \ 100.00%
Currency Swap - 118347PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/23/2017	07/19/2027	09/01/2021	Sale	0	13,213,776	3.24 / 1.35	0	0	0	157,586	0		0	1,244,922	0	0	0	0	99.86% \ 99.97%
Currency Swap - 118347PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/23/2017	07/19/2027	09/01/2021	Sale	0	5,463,223	3.24 / 1.35	0	0	(193,164)	65,154	0		0	514,712	0	(193,164)	0	0	99.86% \ 99.97%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2021	Maturity	0	2,299,791	5.28 / 3	0	0	(87,587)	27,158	0		0	183,801	0	(87,587)	0	0	99.89% \ 100.00%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2021	Maturity	0	1,034,608	5.28 / 3	0	0	(39,403)	12,218	0		0	82,686	0	(39,403)	0	0	99.89% \ 100.00%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2021	Maturity	0	2,423,030	5.28 / 3	0	0	(92,280)	28,613	0		0	193,650	0	(92,280)	0	0	99.89% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	978	7	0		0	(995)	0	978	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	1,134	6	0		0	(995)	0	1,134	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	769	20	0		0	(995)	0	769	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	37	18	0		0	(995)	0	37	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	(1,139)	19	0		0	(995)	0	(1,139)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2021	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	773	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/07/2021	Maturity	0	0	3.28 / 3.3	(55,087)	0	(57,050)	(771)	0		0	(995)	0	(1,963)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2021	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	924	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/06/2021	Maturity	0	0	3.28 / 3.3	(55,087)	0	(55,204)	(920)	0		0	(995)	0	(117)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	(132)	4	0		0	(995)	0	(132)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2021	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	1,225	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/07/2021	Maturity	0	0	3.28 / 3.3	(55,087)	0	(54,542)	(1,235)	0		0	(995)	0	545	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	259	2	0		0	(995)	0	259	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2021	Maturity	0	55,087	3.28 / 3.3	0	0	(312)	(1)	0		0	(995)	0	(312)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2021	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	1,676	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/06/2021	Maturity	0	0	3.28 / 3.3	(55,087)	0	(53,870)	(1,682)	0		0	(995)	0	1,216	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	1,167	8	0		0	(1,187)	0	1,167	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	1,354	7	0		0	(1,187)	0	1,354	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	917	24	0		0	(1,187)	0	917	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	45	22	0		0	(1,187)	0	45	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	(1,360)	23	0		0	(1,187)	0	(1,360)	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2021	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	923	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/07/2021	Maturity	0	0	3.28 / 3.3	(65,761)	0	(68,105)	(920)	0		0	(1,187)	0	(2,344)	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2021	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	1,102	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/06/2021	Maturity	0	0	3.28 / 3.3	(65,761)	0	(65,901)	(1,099)	0		0	(1,187)	0	(140)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	(158)	5	0		0	(1,187)	0	(158)	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2021	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	1,462	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/07/2021	Maturity	0	0	3.28 / 3.3	(65,761)	0	(65,111)	(1,474)	0		0	(1,187)	0	651	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	309	3	0		0	(1,187)	0	309	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2021	Maturity	0	65,761	3.28 / 3.3	0	0	(373)	(1)	0		0	(1,187)	0	(373)	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2021	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	2,001	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/06/2021	Maturity	0	0	3.28 / 3.3	(65,761)	0	(64,309)	(2,008)	0		0	(1,187)	0	1,452	0	0	100.00% \ 100.00%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2017	04/05/2029	12/22/2021	Sale	0	145,926	4.22 / 2.82	0	0	(1,251)	1,616	0		0	13,500	0	(1,251)	0	0	99.47% \ 99.86%
Currency Swap - 120005PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2017	11/08/2027	09/01/2021	Sale	0	6,183,958	3.49 / 2.51	0	0	(9,743)	38,650	0		0	166,073	0	(9,743)	0	0	100.00% \ 100.00%
Currency Swap - 120005PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2017	11/08/2027	09/01/2021	Sale	0	2,556,752	3.49 / 2.51	0	0	(4,028)	15,980	0		0	68,663	0	(4,028)	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2021	Maturity	0	399,472	3.79 / 3.67	0	0	(8,566)	91	0		0	3,073	0	(8,566)	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2021	Maturity	0	1,288,442	3.79 / 3.67	0	0	(47,342)	425	0		0	9,911	0	(47,342)	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2021	Maturity	0	1,329,403	3.79 / 3.67	0	0	(17,787)	390	0		0	10,226	0	(17,787)	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2021	Maturity	0	334,835	3.79 / 3.67	0	0	(5,474)	157	0		0	2,576	0	(5,474)	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2021	Maturity	0	117,597	3.79 / 3.67	0	0	(2,522)	27	0		0	905	0	(2,522)	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2021	Maturity	0	379,294	3.79 / 3.67	0	0	(13,937)	125	0		0	2,918	0	(13,937)	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2021	Maturity	0	391,352	3.79 / 3.67	0	0	(5,236)	115	0		0	3,010	0	(5,236)	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2021	Maturity	0	98,569	3.79 / 3.67	0	0	(1,611)	46	0		0	758	0	(1,611)	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2021	Maturity	0	94,871	3.79 / 3.67	0	0	(2,034)	22	0		0	730	0	(2,034)	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2021	Maturity	0	305,995	3.79 / 3.67	0	0	(11,243)	101	0		0	2,354	0	(11,243)	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2021	Maturity	0	315,723	3.79 / 3.67	0	0	(4,224)	93	0		0	2,429	0	(4,224)	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2021	Maturity	0	79,521	3.79 / 3.67	0	0	(1,300)	37	0		0	612	0	(1,300)	0	0	100.00% \ 100.00%
Currency Swap - 121434CM - Receive: Fixed USD Pay: Fixed JPY	J26616ZD1 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2018	03/22/2021	03/22/2021	Maturity	0	181,198,421	2.631 / 2.1	(12,851,058)	0	(4,668,344)	243,611	0		0	14,524,782	903,740	(4,668,344)	0	0	100.00% \ 100.00%
Currency Swap - 121435CM - Receive: Fixed USD Pay: Fixed JPY	J26616SE6 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2018	06/21/2021	06/21/2021	Maturity	0	98,672,408	2.659 / 2	(7,171,220)	0	(1,150,634)	300,694	0		0	7,948,639	982,390	(1,150,634)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	2,062,669	5.58 / 3.1	0	0	0	34,899	0		0	(4,961)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	1,795,733	5.58 / 3.1	0	0	0	30,383	0		0	(4,319)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	987,653	5.58 / 3.1	0	0	0	16,710	0		0	(2,376)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	4,305,174	5.58 / 3.1	0	0	396,998	72,840	0		0	(10,355)	0	396,998	0	0	100.00% \ 100.00%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	987,653	5.58 / 3.1	0	0	91,076	16,710	0		0	(2,376)	0	91,076	0	0	100.00% \ 100.00%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	1,795,733	5.58 / 3.1	0	0	165,592	30,383	0		0	(4,319)	0	165,592	0	0	100.00% \ 100.00%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	1,795,733	5.58 / 3.1	0	0	165,592	30,383	0		0	(4,319)	0	165,592	0	0	100.00% \ 100.00%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/08/2018	02/21/2028	09/01/2021	Sale	0	987,653	5.58 / 3.1	0	0	91,076	16,710	0		0	(2,376)	0	91,076	0	0	100.00% \ 100.00%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	8,310,028	4.11 / 2.78	0	0	0	77,181	0		0	(112,444)	0	0	0	0	99.82% \ 99.98%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	5,980,739	4.11 / 2.78	0	0	0	55,548	0		0	(80,926)	0	0	0	0	99.82% \ 99.98%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	2,460,544	4.11 / 2.78	0	0	0	22,853	0		0	(33,294)	0	0	0	0	99.82% \ 99.98%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	13,794,510	4.11 / 2.78	0	0	923,829	128,120	0		0	(186,654)	0	923,829	0	0	99.82% \ 99.98%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	2,379,724	4.11 / 2.78	0	0	159,372	22,102	0		0	(32,200)	0	159,372	0	0	99.82% \ 99.98%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	6,061,560	4.11 / 2.78	0	0	405,947	56,298	0		0	(82,019)	0	405,947	0	0	99.82% \ 99.98%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	5,962,779	4.11 / 2.78	0	0	399,332	55,381	0		0	(80,683)	0	399,332	0	0	99.82% \ 99.98%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/19/2028	09/01/2021	Sale	0	2,209,102	4.11 / 2.78	0	0	147,945	20,518	0		0	(29,892)	0	147,945	0	0	99.82% \ 99.98%
Currency Swap - 122640PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	03/28/2028	09/21/2021	Sale	0	18,608,550	4.48 / 3.14	0	0	1,967,506	196,584	0		0	(701,505)	0	1,967,506	0	0	100.00% \ 100.00%
Currency Swap - 122643PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	03/28/2028	09/21/2021	Sale	0	22,870,050	4.48 / 3.14	0	0	2,418,080	241,603	0		0	(862,155)	0	2,418,080	0	0	100.00% \ 100.00%
Currency Swap - 123278PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2018	05/25/2028	09/01/2021	Sale	0	3,309,951	4.25 / 2.67	0	0	85,055	33,760	0		0	59,027	0	85,055	0	0	99.99% \ 100.00%
Currency Swap - 123278PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2018	05/25/2028	09/01/2021	Sale	0	2,193,830	4.25 / 2.67	0	0	56,375	22,376	0		0	39,123	0	56,375	0	0	99.99% \ 100.00%
Currency Swap - 123278PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2018	05/25/2028	09/01/2021	Sale	0	1,996,218	4.25 / 2.67	0	0	51,297	20,361	0		0	35,599	0	51,297	0	0	99.99% \ 100.00%
Currency Swap - 123369PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/04/2018	07/11/2028	09/01/2021	Sale	0	3,924,984	4.89 / 2.34	0	0	227,050	64,963	0		0	172,989	0	227,050	0	0	100.00% \ 100.00%
Currency Swap - 123369PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/04/2018	07/11/2028	09/01/2021	Sale	0	4,817,247	4.89 / 2.34	0	0	278,665	79,731	0		0	212,314	0	278,665	0	0	100.00% \ 100.00%
Currency Swap - 123369PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/04/2018	07/11/2028	09/01/2021	Sale	0	4,676,024	4.89 / 2.34	0	0	270,495	77,393	0		0	206,090	0	270,495	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 123463PR - Receive: Fixed USD Pay: Fixed AUD	Q00058AB1 - AHACS Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/14/2018	06/26/2028	07/09/2021	Sale	0	9,918,421	4.45 / 4.563	0	0	178,296	(7,814)	0		0	234,868	0	178,296	0	0	100.00% \ 100.00%
Currency Swap - 123752PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AA3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/02/2018	07/27/2023	03/31/2021	Sale	0	7,190,000	6.62 / 3.5	0	0	244,671	65,809	0		0	391,286	0	244,671	0	0	100.00% \ 100.00%
Currency Swap - 123753PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AA3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/02/2018	07/27/2023	03/31/2021	Sale	0	11,680,000	6.62 / 3.5	0	0	397,463	106,905	0		0	635,636	0	397,463	0	0	100.00% \ 100.00%
Currency Swap - 123990PR - Receive: Fixed USD Pay: Fixed EUR	G17508AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2018	07/31/2026	09/01/2021	Sale	0	2,439,801	6.207 / 3.36	0	0	0	44,863	0		0	111,668	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123990PR - Receive: Fixed USD Pay: Fixed EUR	G17508AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2018	07/31/2026	09/01/2021	Sale	0	4,259,249	6.207 / 3.36	0	0	229,791	78,318	0		0	194,943	0	229,791	0	0	100.00% \ 100.00%
Currency Swap - 123990PR - Receive: Fixed USD Pay: Fixed EUR	G17508AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2018	07/31/2026	09/01/2021	Sale	0	821,950	6.207 / 3.36	0	0	44,345	15,114	0		0	37,620	0	44,345	0	0	100.00% \ 100.00%
Currency Swap - 124084PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2018	08/28/2023	08/04/2021	Sale	0	24,659,831	4.83 / 1.86	0	0	674,592	449,933	0		0	1,177,244	0	674,592	0	0	100.00% \ 100.00%
Currency Swap - 124085PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2018	08/28/2023	08/04/2021	Sale	0	14,561,900	4.83 / 1.86	0	0	398,354	265,690	0		0	695,175	0	398,354	0	0	100.00% \ 100.00%
Currency Swap - 124119PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/01/2021	Sale	0	2,593,687	6.89 / 3.9	0	0	0	50,132	0		0	136,680	0	0	0	0	99.99% \ 100.00%
Currency Swap - 124119PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/01/2021	Sale	0	1,072,357	6.89 / 3.9	0	0	39,871	20,727	0		0	56,510	0	39,871	0	0	99.99% \ 100.00%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2021	Maturity	0	798,407	6.89 / 3.9	0	0	(7,831)	16,587	0		0	42,074	0	(7,831)	0	0	99.99% \ 100.00%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2021	Maturity	0	570,397	6.89 / 3.9	0	0	(5,595)	11,850	0		0	30,058	0	(5,595)	0	0	99.99% \ 100.00%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2021	Maturity	0	651,813	6.89 / 3.9	0	0	(6,393)	13,542	0		0	34,349	0	(6,393)	0	0	99.99% \ 100.00%
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	04/18/2028	04/16/2021	Maturity	0	1,123,500	4.3155 / 2.77	0	0	(75,941)	5,076	0		0	62,880	0	(75,941)	0	0	100.00% \ 100.00%
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	04/18/2028	09/01/2021	Sale	0	5,244,952	4.3155 / 2.77	0	0	0	50,412	0		0	293,547	0	0	0	0	100.00% \ 100.00%
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	04/18/2028	09/01/2021	Sale	0	12,731,048	4.3155 / 2.77	0	0	(347,373)	122,364	0		0	712,526	0	(347,373)	0	0	100.00% \ 100.00%
Currency Swap - 124156PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	09/20/2028	09/01/2021	Sale	0	10,426,940	6.68 / 3.7	0	0	0	200,420	0		0	580,724	0	0	0	0	99.99% \ 99.99%
Currency Swap - 124156PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	09/20/2028	09/01/2021	Sale	0	5,141,118	6.68 / 3.7	0	0	211,858	98,819	0		0	286,332	0	211,858	0	0	99.99% \ 99.99%
Currency Swap - 124156PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	09/20/2028	09/01/2021	Sale	0	2,007,769	6.68 / 3.7	0	0	82,737	38,592	0		0	111,822	0	82,737	0	0	99.99% \ 99.99%
Currency Swap - 124327PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2018	10/04/2028	09/01/2021	Sale	0	744,986	6.56 / 3.7	0	0	0	13,513	0		0	55,161	0	0	0	0	99.94% \ 99.99%
Currency Swap - 124327PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2018	10/04/2028	09/01/2021	Sale	0	308,014	6.56 / 3.7	0	0	6,529	5,587	0		0	22,806	0	6,529	0	0	99.94% \ 99.99%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2018	10/27/2025	09/01/2021	Sale	0	3,110,506	4.195 / 2.67	0	0	0	29,180	0		0	133,986	0	0	0	0	99.96% \ 100.00%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2018	10/27/2025	09/01/2021	Sale	0	5,741,040	4.195 / 2.67	0	0	2,057	53,858	0		0	247,296	0	2,057	0	0	99.96% \ 100.00%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2018	10/27/2025	09/01/2021	Sale	0	3,524,730	4.195 / 2.67	0	0	1,263	33,066	0		0	151,828	0	1,263	0	0	99.96% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 124865PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2018	10/14/2025	09/01/2021	Sale	0	4,865,471	6.67 / 4.95	0	0	(80,754)	48,969	0		0	221,225	0	(80,754)	0	0	99.99% \ 100.00%
Currency Swap - 124865PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2018	10/14/2025	09/01/2021	Sale	0	1,121,362	6.67 / 4.95	0	0	(18,612)	11,286	0		0	50,987	0	(18,612)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2021	Maturity	0	27,437	4.657 / 4.38	0	0	(1,099)	5	0		0	1,090	0	(1,099)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2021	Maturity	0	27,437	4.657 / 4.38	0	0	(1,016)	5	0		0	1,090	0	(1,016)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2021	Maturity	0	27,437	4.657 / 4.38	0	0	(1,209)	16	0		0	1,090	0	(1,209)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2021	Maturity	0	27,437	4.657 / 4.38	0	0	(1,594)	16	0		0	1,090	0	(1,594)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2021	Maturity	0	27,437	4.657 / 4.38	0	0	(2,215)	18	0		0	1,090	0	(2,215)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2021	Maturity	0	0	4.657 / 0	27,437	0	27,437	547	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/07/2021	Maturity	0	0	4.657 / 4.38	(27,437)	0	(30,086)	(539)	0		0	1,090	0	(2,650)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2021	Maturity	0	0	4.657 / 0	27,437	0	27,437	653	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2021	Maturity	0	0	4.657 / 4.38	(27,437)	0	(29,113)	(644)	0		0	1,090	0	(1,676)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2021	Maturity	0	27,437	4.657 / 4.38	0	0	(1,684)	11	0		0	1,090	0	(1,684)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2021	Maturity	0	0	4.657 / 0	27,437	0	27,437	866	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/07/2021	Maturity	0	0	4.657 / 4.38	(27,437)	0	(28,764)	(864)	0		0	1,090	0	(1,327)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/21/2021	Sale	0	15,543,821	4.657 / 4.38	0	0	(95,619)	3,406	0		0	617,361	0	(95,619)	0	0	99.99% \ 100.00%
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2021	Maturity	0	2,797,614	5.93 / 3.1	0	0	21,732	70,088	0		0	206,881	0	21,732	0	0	100.00% \ 100.00%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2021	Maturity	0	126,589	5.93 / 3.1	0	0	983	3,171	0		0	9,361	0	983	0	0	100.00% \ 100.00%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2021	Maturity	0	582,309	5.93 / 3.1	0	0	4,523	14,588	0		0	43,061	0	4,523	0	0	100.00% \ 100.00%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2021	Maturity	0	1,189,936	5.93 / 3.1	0	0	9,243	29,811	0		0	87,994	0	9,243	0	0	100.00% \ 100.00%
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2021	Maturity	0	1,632,997	5.93 / 3.1	0	0	12,685	40,911	0		0	120,758	0	12,685	0	0	100.00% \ 100.00%
Currency Swap - 126025PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	01/20/2026	09/01/2021	Sale	0	5,262,826	5.44 / 2.73	0	0	44,324	89,130	0		0	438,724	0	44,324	0	0	99.99% \ 100.00%
Currency Swap - 126025PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	01/20/2026	09/01/2021	Sale	0	4,256,749	5.44 / 2.73	0	0	35,851	72,091	0		0	354,855	0	35,851	0	0	99.99% \ 100.00%
Currency Swap - 126025PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	01/20/2026	09/01/2021	Sale	0	8,472,332	5.44 / 2.73	0	0	71,356	143,485	0		0	706,278	0	71,356	0	0	99.99% \ 100.00%
Currency Swap - 126877PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2026	09/01/2021	Sale	0	1,171,187	3.46 / .94	0	0	18,136	19,243	0		0	87,492	0	18,136	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 126877PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2026	09/01/2021	Sale	0	4,389,361	3.46 / .94	0	0	67,971	72,119	0		0	327,901	0	67,971	0	0	100.00% \ 100.00%
Currency Swap - 127491PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/30/2027	09/21/2021	Sale	0	14,725,773	3.66 / 1.27	0	0	188,248	244,343	0		0	1,216,290	0	188,248	0	0	100.00% \ 99.99%
Currency Swap - 127494PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/30/2027	09/21/2021	Sale	0	44,177,320	3.69 / 1.36	0	0	402,193	711,795	0		0	3,648,870	0	402,193	0	0	99.90% \ 99.97%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	02/01/2021	Maturity	0	348,067	6.36 / 5.4	0	0	(26,026)	243	0		0	26,217	0	(26,026)	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	04/30/2021	Maturity	0	348,067	6.36 / 5.4	0	0	(31,036)	702	0		0	26,217	0	(31,036)	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	08/02/2021	Maturity	0	348,067	6.36 / 5.4	0	0	(32,474)	1,118	0		0	26,217	0	(32,474)	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	11/01/2021	Maturity	0	348,067	6.36 / 5.4	0	0	(26,409)	1,513	0		0	26,217	0	(26,409)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	02/01/2021	Maturity	0	287,533	6.36 / 5.4	0	0	(21,499)	201	0		0	21,658	0	(21,499)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	04/30/2021	Maturity	0	287,533	6.36 / 5.4	0	0	(25,639)	580	0		0	21,658	0	(25,639)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	08/02/2021	Maturity	0	287,533	6.36 / 5.4	0	0	(26,826)	923	0		0	21,658	0	(26,826)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	11/01/2021	Maturity	0	287,533	6.36 / 5.4	0	0	(21,816)	1,250	0		0	21,658	0	(21,816)	0	0	99.99% \ 100.00%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	06/30/2021	Maturity	0	51,587	3.3675 / 3.365	0	0	(3,062)	(18)	0		0	1,531	0	(3,062)	0	0	99.95% \ 99.99%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2021	Maturity	0	51,196	3.3675 / 3.365	0	0	(1,972)	(76)	0		0	1,519	0	(1,972)	0	0	99.95% \ 99.99%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	06/30/2021	Maturity	0	215,246	3.3675 / 3.365	0	0	(12,776)	(74)	0		0	6,386	0	(12,776)	0	0	99.95% \ 99.99%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2021	Maturity	0	213,611	3.3675 / 3.365	0	0	(8,227)	(315)	0		0	6,338	0	(8,227)	0	0	99.95% \ 99.99%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	06/30/2021	Maturity	0	518,520	3.3675 / 3.365	0	0	(30,777)	(177)	0		0	15,385	0	(30,777)	0	0	99.95% \ 99.99%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2021	Maturity	0	514,582	3.3675 / 3.365	0	0	(19,819)	(759)	0		0	15,268	0	(19,819)	0	0	99.95% \ 99.99%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	06/30/2021	Maturity	0	12,162	4.397 / 4.115	2	0	(648)	11	0		0	289	(2)	(648)	0	0	99.99% \ 100.00%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	12/31/2021	Maturity	0	1,506	4.397 / 4.115	0	0	(49)	2	0		0	36	0	(49)	0	0	99.99% \ 100.00%
Currency Swap - 130377PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2019	10/29/2026	09/01/2021	Sale	0	1,429,981	3.345 / 1.26	0	0	(54,394)	18,965	0		0	153,416	0	(54,394)	0	0	99.99% \ 100.00%
Currency Swap - 130602PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	07/31/2025	09/01/2021	Sale	0	2,518,347	6.365 / 6.39	0	0	0	(3,914)	0		0	131,704	0	0	0	0	99.95% \ 99.56%
Currency Swap - 130602PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	07/31/2025	09/01/2021	Sale	0	4,026,127	6.365 / 6.39	0	0	6,979	(6,258)	0		0	210,558	0	6,979	0	0	99.95% \ 99.56%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	07/31/2025	09/27/2021	Sale	0	2,879,455	6.365 / 6.39	0	0	14,212	(4,563)	0		0	150,589	0	14,212	0	0	99.95% \ 99.56%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	07/31/2025	09/27/2021	Sale	0	2,879,455	6.365 / 6.39	0	0	14,212	(4,563)	0		0	150,589	0	14,212	0	0	99.95% \ 99.56%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	02/15/2021	Maturity	0	6,547	3.912 / 4.166	0	0	(321)	(3)	0		0	270	0	(321)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	05/15/2021	Maturity	0	7,841	3.912 / 4.166	0	0	(755)	(10)	0		0	323	0	(755)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	08/15/2021	Maturity	0	6,658	3.912 / 4.166	0	0	(403)	(20)	0		0	274	0	(403)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	11/15/2021	Maturity	0	7,230	3.912 / 4.166	0	0	(427)	(32)	0		0	298	0	(427)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	02/15/2021	Maturity	0	6,547	3.912 / 4.166	0	0	(321)	(3)	0		0	270	0	(321)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	05/15/2021	Maturity	0	7,841	3.912 / 4.166	0	0	(755)	(10)	0		0	323	0	(755)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	08/15/2021	Maturity	0	6,658	3.912 / 4.166	0	0	(403)	(20)	0		0	274	0	(403)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	11/15/2021	Maturity	0	7,230	3.912 / 4.166	0	0	(427)	(32)	0		0	298	0	(427)	0	0	100.00% \ 100.00%
Currency Swap - 131565PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2019	12/23/2029	09/21/2021	Sale	0	24,113,700	3.56 / 3.4	0	0	0	(37,260)	0		0	2,971,215	0	0	0	0	100.00% \ 100.00%
Currency Swap - 131566PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2019	12/23/2029	09/21/2021	Sale	0	12,262,950	3.56 / 3.4	0	0	0	(18,948)	0		0	1,511,003	0	0	0	0	100.00% \ 100.00%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/19/2020	12/31/2037	06/30/2021	Maturity	0	131,247	3.745 / 2.948	0	0	(8,740)	414	0		0	7,271	0	(8,740)	0	0	99.99% \ 100.00%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/19/2020	12/31/2037	12/31/2021	Maturity	0	117,652	3.745 / 2.948	0	0	(5,382)	724	0		0	6,518	0	(5,382)	0	0	99.99% \ 100.00%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/19/2020	12/31/2037	06/30/2021	Maturity	0	770,754	3.745 / 2.948	0	0	(51,326)	2,429	0		0	42,697	0	(51,326)	0	0	99.99% \ 100.00%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/19/2020	12/31/2037	12/31/2021	Maturity	0	690,914	3.745 / 2.948	0	0	(31,606)	4,252	0		0	38,274	0	(31,606)	0	0	99.99% \ 100.00%
Currency Swap - 132500PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2020	02/27/2027	09/21/2021	Sale	0	7,913,029	3.04 / 1.25	0	0	0	93,659	0		0	1,015,398	0	0	0	0	100.00% \ 100.00%
Currency Swap - 132627PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2020	03/28/2028	09/21/2021	Sale	0	2,517,362	3.49 / 3	0	0	(173,213)	5,338	0		0	168,695	0	(173,213)	0	0	100.00% \ 100.00%
Currency Swap - 132630PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2020	03/28/2028	09/21/2021	Sale	0	3,093,857	3.49 / 3	0	0	(212,880)	6,560	0		0	207,328	0	(212,880)	0	0	100.00% \ 100.00%
Currency Swap - 133276PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2025	10/20/2021	Sale	0	9,768,081	2.43 / 2.4	0	0	(1,246,389)	(19,126)	0		0	1,111,474	0	(1,246,389)	0	0	100.00% \ 100.00%
Currency Swap - 133277PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2025	10/20/2021	Sale	0	6,512,054	2.43 / 2.4	0	0	(830,926)	(12,751)	0		0	740,983	0	(830,926)	0	0	100.00% \ 100.00%
Currency Swap - 133278PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2025	10/20/2021	Sale	0	9,768,081	2.43 / 2.4	0	0	(1,246,389)	(19,126)	0		0	1,111,474	0	(1,246,389)	0	0	100.00% \ 100.00%
Currency Swap - 133279PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2025	10/20/2021	Sale	0	3,256,027	2.43 / 2.4	0	0	(415,463)	(6,376)	0		0	370,491	0	(415,463)	0	0	100.00% \ 100.00%
Currency Swap - 133280PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2025	10/20/2021	Sale	0	9,768,081	2.43 / 2.4	0	0	(1,246,389)	(19,126)	0		0	1,111,474	0	(1,246,389)	0	0	100.00% \ 100.00%
Currency Swap - 133975PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	06/30/2027	09/01/2021	Sale	0	4,470,928	4.69 / 3.54	0	0	0	21,622	0		0	555,631	0	0	0	0	99.91% \ 99.94%
Currency Swap - 133975PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	06/30/2027	09/01/2021	Sale	0	1,906,510	4.69 / 3.54	0	0	(239,523)	9,220	0		0	236,934	0	(239,523)	0	0	99.91% \ 99.94%

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Currency Swap - 134041PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2020	05/07/2026	09/01/2021	Sale	0	1,355,470	3.38 / 2.36	0	0	0	6,845	0		0	180,165	0	0	0	0	100.00% \ 100.00%
Currency Swap - 134041PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2020	05/07/2026	09/01/2021	Sale	0	1,309,050	3.38 / 2.36	0	0	(158,525)	6,610	0		0	173,995	0	(158,525)	0	0	100.00% \ 100.00%
Currency Swap - 134041PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2020	05/07/2026	09/01/2021	Sale	0	1,119,239	3.38 / 2.36	0	0	(135,539)	5,652	0		0	148,766	0	(135,539)	0	0	100.00% \ 100.00%
Currency Swap - 134041PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2020	05/07/2026	09/01/2021	Sale	0	1,216,209	3.38 / 2.36	0	0	(147,282)	6,141	0		0	161,654	0	(147,282)	0	0	100.00% \ 100.00%
Currency Swap - 135324PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/20/2020	05/31/2023	11/19/2021	Sale	0	3,296,572	4.81 / 3.88	0	0	(13,523)	1,788	0		0	0	0	(13,523)	0	0	100.00% \ 100.00%
Currency Swap - 135325PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/20/2020	05/31/2023	11/19/2021	Sale	0	4,947,928	4.81 / 3.88	0	0	(20,297)	2,684	0		0	0	0	(20,297)	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2021	Maturity	0	68,076	4.95 / 3.47	0	0	(7,166)	64	0		0	7,158	0	(7,166)	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2021	Maturity	0	68,076	4.95 / 3.47	68,076	0	68,076	1,067	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/26/2021	Maturity	0	0	4.95 / 3.47	(68,076)	0	(76,462)	(812)	0		0	7,158	0	(8,385)	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2021	Maturity	0	68,076	4.95 / 3.47	68,076	0	68,076	1,910	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/26/2021	Maturity	0	0	4.95 / 3.47	(68,076)	0	(76,074)	(1,473)	0		0	7,158	0	(7,997)	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2021	Maturity	0	68,076	4.95 / 3.47	0	0	(7,708)	620	0		0	7,158	0	(7,708)	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2021	Maturity	0	115,524	4.95 / 3.47	0	0	(12,160)	108	0		0	12,146	0	(12,160)	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2021	Maturity	0	115,524	4.95 / 3.47	115,524	0	115,524	1,811	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/26/2021	Maturity	0	0	4.95 / 3.47	(115,524)	0	(129,753)	(1,378)	0		0	12,146	0	(14,229)	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2021	Maturity	0	115,524	4.95 / 3.47	115,524	0	115,524	3,240	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/26/2021	Maturity	0	0	4.95 / 3.47	(115,524)	0	(129,094)	(2,500)	0		0	12,146	0	(13,571)	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2021	Maturity	0	115,524	4.95 / 3.47	0	0	(13,080)	1,053	0		0	12,146	0	(13,080)	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2021	Maturity	0	66,426	4.95 / 3.47	0	0	(6,992)	62	0		0	6,984	0	(6,992)	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2021	Maturity	0	66,426	4.95 / 3.47	66,426	0	66,426	1,041	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/26/2021	Maturity	0	0	4.95 / 3.47	(66,426)	0	(74,608)	(792)	0		0	6,984	0	(8,182)	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2021	Maturity	0	66,426	4.95 / 3.47	66,426	0	66,426	1,863	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/26/2021	Maturity	0	0	4.95 / 3.47	(66,426)	0	(74,229)	(1,438)	0		0	6,984	0	(7,803)	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2021	Maturity	0	66,426	4.95 / 3.47	0	0	(7,521)	605	0		0	6,984	0	(7,521)	0	0	100.00% \ 100.00%

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Currency Swap - 136021PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2012	04/25/2022	03/11/2021	Sale	0	3,472,167	4.261 / 4.5	0	0	452,863	4,848	0		0	(510,371)	0	452,863	0	0	100.00% \ 100.00%
Currency Swap - 136022PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2012	04/25/2022	03/11/2021	Sale	0	11,902,427	4.261 / 4.5	0	0	1,552,393	16,618	0		0	(1,749,527)	0	1,552,393	0	0	100.00% \ 100.00%
Currency Swap - 136026PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/14/2011	02/16/2021	02/16/2021	Maturity	0	44,567,192	4.9925 / 4.5	0	0	4,469,954	27,437	0		0	(4,084,499)	0	4,469,954	0	0	100.00% \ 100.00%
Currency Swap - 136035PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2012	09/06/2022	11/01/2021	Sale	0	22,814,130	4.1825 / 4.88	0	0	(59,999)	78,441	0		0	(5,175,261)	0	(59,999)	0	0	100.00% \ 100.00%
Currency Swap - 136036PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2012	09/06/2022	11/01/2021	Sale	0	5,343,338	4.1825 / 4.88	0	0	(14,052)	18,372	0		0	(1,212,107)	0	(14,052)	0	0	100.00% \ 100.00%
Currency Swap - 136037PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2012	04/25/2022	03/11/2021	Sale	0	4,657,907	4.261 / 4.5	0	0	607,515	6,503	0		0	(684,661)	0	607,515	0	0	100.00% \ 100.00%
Currency Swap - 136038PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/14/2011	02/16/2021	02/16/2021	Maturity	0	26,745,662	4.9925 / 4.5	0	0	2,682,508	16,465	0		0	(2,451,189)	0	2,682,508	0	0	100.00% \ 100.00%
Currency Swap - 136039PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2012	09/06/2022	11/01/2021	Sale	0	13,155,263	4.1825 / 4.88	0	0	(34,596)	45,232	0		0	(2,984,200)	0	(34,596)	0	0	100.00% \ 100.00%
Currency Swap - 137246PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2021	04/30/2021	Sale	0	3,093,571	3.35 / 2.6	0	0	(409,160)	5,783	0		0	368,367	0	(409,160)	0	0	100.00% \ 100.00%
Currency Swap - 137250PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2017	05/10/2022	04/20/2021	Sale	0	9,273,495	4.42 / 3.07	0	0	(624,800)	36,115	0		0	515,234	0	(624,800)	0	0	100.00% \ 100.00%
Currency Swap - 137255PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	01/21/2021	Maturity	0	14,314	3.74 / 2.48	0	0	(1,492)	10	0		0	1,427	0	(1,492)	0	0	100.00% \ 100.00%
Currency Swap - 137255PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2021	Maturity	0	14,314	3.74 / 2.48	0	0	(1,727)	47	0		0	1,427	0	(1,727)	0	0	100.00% \ 100.00%
Currency Swap - 137255PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2021	Maturity	0	14,314	3.74 / 2.48	0	0	(1,433)	82	0		0	1,427	0	(1,433)	0	0	100.00% \ 100.00%
Currency Swap - 137255PRD - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	09/20/2021	Sale	0	1,834,746	3.74 / 2.48	0	0	0	13,426	0		0	182,958	0	0	0	0	100.00% \ 100.00%
Currency Swap - 146875PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	09/02/2022	09/02/2021	Maturity	0	1,608,867	5.3275 / 4.7	0	0	105,463	28	0		0	0	0	105,463	0	0	100.00% \ 100.00%
Currency Swap - 146894PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	06/16/2023	12/16/2021	Maturity	0	188,900	3.49 / 3.77	0	0	23,405	(154)	0		0	0	0	23,405	0	0	99.91% \ 100.00%
Currency Swap - 146925PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	17,472	4.11 / 2.6	0	0	(630)	26	0		0	0	0	(630)	0	0	100.00% \ 100.00%
Currency Swap - 146927PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	34,529	4.11 / 2.6	0	0	(1,246)	51	0		0	0	0	(1,246)	0	0	100.00% \ 100.00%
Currency Swap - 146956PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	04/18/2028	10/16/2021	Maturity	0	327,809	4.3155 / 2.77	0	0	(20,854)	633	0		0	0	0	(20,854)	0	0	100.00% \ 100.00%
Currency Swap - 146979PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	12/03/2021	12/03/2021	Maturity	0	4,402,653	4.57 / 3.46	0	0	751,041	12,489	0		0	0	0	751,041	0	0	100.00% \ 100.00%
Currency Swap - 146987PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	12/31/2021	12/31/2021	Maturity	0	3,553,727	3.17 / 2.57	0	0	(127,587)	7,048	0		0	0	0	(127,587)	0	0	99.94% \ 100.00%
Currency Swap - 147021PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/02/2021	Maturity	0	1,580,273	5.3275 / 4.7	0	0	103,589	8,763	0		0	(57,798)	0	103,589	0	0	100.00% \ 100.00%
Currency Swap - 147089PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	109,826	4.11 / 2.6	0	0	(3,963)	162	0		0	0	0	(3,963)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	01/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(3,147)	1	0		0	3,124	0	(3,147)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	02/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(2,942)	(1)	0		0	3,124	0	(2,942)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	03/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(3,419)	19	0		0	3,124	0	(3,419)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	04/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(4,373)	16	0		0	3,124	0	(4,373)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	05/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(5,909)	18	0		0	3,124	0	(5,909)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/05/2021	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	1,117	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/07/2021	Maturity	0	0	3.87 / 3.66	(67,465)	0	(74,449)	(1,125)	0		0	3,124	0	(6,984)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/05/2021	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	1,334	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/06/2021	Maturity	0	0	3.87 / 3.66	(67,465)	0	(72,039)	(1,341)	0		0	3,124	0	(4,575)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	08/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(4,595)	(6)	0		0	3,124	0	(4,595)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/05/2021	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	1,770	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/07/2021	Maturity	0	0	3.87 / 3.66	(67,465)	0	(71,176)	(1,796)	0		0	3,124	0	(3,711)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	10/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(4,085)	(9)	0		0	3,124	0	(4,085)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	11/05/2021	Maturity	0	67,465	3.87 / 3.66	0	0	(4,830)	(14)	0		0	3,124	0	(4,830)	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/05/2021	Maturity	0	67,465	3.87 / 3.66	67,465	0	67,465	2,422	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/06/2021	Maturity	0	0	3.87 / 3.66	(67,465)	0	0	(2,443)	0		0	3,124	0	(2,835)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	01/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(449)	0	0		0	446	0	(449)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	02/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(420)	0	0		0	446	0	(420)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	03/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(488)	3	0		0	446	0	(488)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	04/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(624)	2	0		0	446	0	(624)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	05/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(843)	3	0		0	446	0	(843)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/05/2021	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	159	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/07/2021	Maturity	0	0	3.87 / 3.66	(9,625)	0	(10,621)	(160)	0		0	446	0	(996)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/05/2021	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	190	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/06/2021	Maturity	0	0	3.87 / 3.66	(9,625)	0	(10,277)	(191)	0		0	446	0	(653)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	08/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(656)	(1)	0		0	446	0	(656)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/05/2021	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	252	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/07/2021	Maturity	0	0	3.87 / 3.66	(9,625)	0	(10,154)	(256)	0		0	446	0	(529)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	10/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(583)	(1)	0		0	446	0	(583)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	11/05/2021	Maturity	0	9,625	3.87 / 3.66	0	0	(689)	(2)	0		0	446	0	(689)	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/05/2021	Maturity	0	9,625	3.87 / 3.66	9,625	0	9,625	346	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/06/2021	Maturity	0	0	3.87 / 3.66	(9,625)	0	(10,029)	(349)	0		0	446	0	(404)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	01/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(385)	0	0		0	382	0	(385)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	02/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(360)	0	0		0	382	0	(360)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	03/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(418)	2	0		0	382	0	(418)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	04/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(535)	2	0		0	382	0	(535)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	05/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(723)	2	0		0	382	0	(723)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/05/2021	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	137	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	06/07/2021	Maturity	0	0	3.87 / 3.66	(8,252)	0	(9,106)	(138)	0		0	382	0	(854)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/05/2021	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	163	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	07/06/2021	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,812)	(164)	0		0	382	0	(560)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	08/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(562)	(1)	0		0	382	0	(562)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/05/2021	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	216	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	09/07/2021	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,706)	(220)	0		0	382	0	(454)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	10/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(500)	(1)	0		0	382	0	(500)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	11/05/2021	Maturity	0	8,252	3.87 / 3.66	0	0	(591)	(2)	0		0	382	0	(591)	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/05/2021	Maturity	0	8,252	3.87 / 3.66	8,252	0	8,252	296	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2015	12/05/2025	12/06/2021	Maturity	0	0	3.87 / 3.66	(8,252)	0	(8,599)	(299)	0		0	382	0	(347)	0	0	100.00% \ 100.00%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2021	Maturity	0	161,625	4.089 / 3.17	0	0	(9,263)	106	0		0	9,244	0	(9,263)	0	0	99.92% \ 99.98%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2021	Maturity	0	161,625	4.089 / 3.17	161,625	0	161,625	2,093	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/26/2021	Maturity	0	0	4.089 / 3.17	(161,625)	0	(173,656)	(1,685)	0		0	9,244	0	(12,031)	0	0	99.92% \ 99.98%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2021	Maturity	0	161,625	4.089 / 3.17	161,625	0	161,625	3,745	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/26/2021	Maturity	0	0	4.089 / 3.17	(161,625)	0	(172,775)	(3,057)	0		0	9,244	0	(11,150)	0	0	99.92% \ 99.98%
Currency Swap - 147135PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2021	Maturity	0	161,625	4.089 / 3.17	0	0	(10,494)	975	0		0	9,244	0	(10,494)	0	0	99.92% \ 99.98%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2021	Maturity	0	105,056	4.089 / 3.17	0	0	(6,021)	69	0		0	6,008	0	(6,021)	0	0	99.92% \ 99.98%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2021	Maturity	0	105,056	4.089 / 3.17	105,056	0	105,056	1,360	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/26/2021	Maturity	0	0	4.089 / 3.17	(105,056)	0	(112,877)	(1,095)	0		0	6,008	0	(7,820)	0	0	99.92% \ 99.98%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2021	Maturity	0	105,056	4.089 / 3.17	105,056	0	105,056	2,434	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/26/2021	Maturity	0	0	4.089 / 3.17	(105,056)	0	(112,304)	(1,987)	0		0	6,008	0	(7,248)	0	0	99.92% \ 99.98%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	09/21/2021	Sale	0	2,983,328	4.089 / 3.17	0	0	0	15,842	0		0	170,624	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2021	Maturity	0	68,225	4.089 / 3.17	0	0	(4,430)	411	0		0	3,902	0	(4,430)	0	0	99.92% \ 99.98%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2021	Maturity	0	274,763	4.089 / 3.17	0	0	(15,746)	181	0		0	15,714	0	(15,746)	0	0	99.92% \ 99.98%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2021	Maturity	0	274,763	4.089 / 3.17	274,763	0	274,763	3,558	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/26/2021	Maturity	0	0	4.089 / 3.17	(274,763)	0	(295,216)	(2,864)	0		0	15,714	0	(20,453)	0	0	99.92% \ 99.98%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2021	Maturity	0	274,763	4.089 / 3.17	274,763	0	274,763	6,367	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/26/2021	Maturity	0	0	4.089 / 3.17	(274,763)	0	(293,718)	(5,197)	0		0	15,714	0	(18,955)	0	0	99.92% \ 99.98%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	09/21/2021	Sale	0	7,802,549	4.089 / 3.17	0	0	0	41,433	0		0	446,248	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2021	Maturity	0	178,435	4.089 / 3.17	0	0	(11,585)	1,076	0		0	10,205	0	(11,585)	0	0	99.92% \ 99.98%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2021	Maturity	0	177,788	4.089 / 3.17	0	0	(10,189)	117	0		0	10,168	0	(10,189)	0	0	99.92% \ 99.98%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2021	Maturity	0	177,788	4.089 / 3.17	177,788	0	177,788	2,302	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/26/2021	Maturity	0	0	4.089 / 3.17	(177,788)	0	(191,022)	(1,853)	0		0	10,168	0	(13,234)	0	0	99.92% \ 99.98%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2021	Maturity	0	177,788	4.089 / 3.17	177,788	0	177,788	4,120	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/26/2021	Maturity	0	0	4.089 / 3.17	(177,788)	0	(190,053)	(3,363)	0		0	10,168	0	(12,265)	0	0	99.92% \ 99.98%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	09/21/2021	Sale	0	5,048,708	4.089 / 3.17	0	0	0	26,809	0		0	288,749	0	0	0	0	99.92% \ 99.98%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2021	Maturity	0	115,458	4.089 / 3.17	0	0	(7,496)	696	0		0	6,603	0	(7,496)	0	0	99.92% \ 99.98%
Currency Swap - 147149PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/22/2026	10/25/2021	Maturity	0	61,552	3.48 / 3.1	0	0	3,837	25	0		0	0	0	3,837	0	0	100.00% \ 100.00%
Currency Swap - 147169PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	09/19/2028	09/20/2021	Maturity	0	324,211	6.89 / 3.9	0	0	(2,845)	423	0		0	0	0	(2,845)	0	0	99.99% \ 100.00%
Currency Swap - 147247PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	62,330	4.089 / 3.17	0	0	(4,047)	58	0		0	0	0	(4,047)	0	0	99.92%\ 100.00%
Currency Swap - 147248PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	36,831	4.089 / 3.17	0	0	(2,391)	34	0		0	0	0	(2,391)	0	0	99.92%\ 100.00%
Currency Swap - 147249PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	96,328	4.089 / 3.17	0	0	(6,254)	89	0		0	0	0	(6,254)	0	0	99.92%\ 100.00%
Currency Swap - 147266PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	07/31/2025	09/27/2021	Sale	0	1,108,029	6.365 / 6.39	0	0	5,573	(21)	0		0	0	0	5,573	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2021	Maturity	0	102,415	3.48 / 3.1	0	0	7,072	55	0		0	(7,082)	0	7,072	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/25/2021	Maturity	0	102,415	3.48 / 3.1	102,415	0	102,415	1,129	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/26/2021	Maturity	0	0	3.48 / 3.1	(102,415)	0	(96,888)	(919)	0		0	(7,082)	0	5,527	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/25/2021	Maturity	0	102,415	3.48 / 3.1	102,415	0	102,415	2,020	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/26/2021	Maturity	0	0	3.48 / 3.1	(102,415)	0	(96,396)	(1,668)	0		0	(7,082)	0	6,019	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	09/21/2021	Sale	0	11,079,323	3.48 / 3.1	0	0	0	47,391	0		0	(766,160)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2021	Maturity	0	40,863	3.48 / 3.1	0	0	2,548	230	0		0	(2,826)	0	2,548	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2021	Maturity	0	50,331	3.48 / 3.1	0	0	3,475	27	0		0	(3,480)	0	3,475	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/25/2021	Maturity	0	50,331	3.48 / 3.1	50,331	0	50,331	555	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/26/2021	Maturity	0	0	3.48 / 3.1	(50,331)	0	(47,614)	(452)	0		0	(3,480)	0	2,716	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/25/2021	Maturity	0	50,331	3.48 / 3.1	50,331	0	50,331	993	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/26/2021	Maturity	0	0	3.48 / 3.1	(50,331)	0	(47,373)	(820)	0		0	(3,480)	0	2,958	0	0	100.00% \ 100.00%
Currency Swap - 148046PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2021	Maturity	0	50,331	3.48 / 3.1	0	0	3,138	217	0		0	(3,480)	0	3,138	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2021	Maturity	0	7,972	3.48 / 3.1	0	0	550	4	0		0	(551)	0	550	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/25/2021	Maturity	0	7,972	3.48 / 3.1	7,972	0	7,972	88	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/26/2021	Maturity	0	0	3.48 / 3.1	(7,972)	0	(7,542)	(72)	0		0	(551)	0	430	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/25/2021	Maturity	0	7,972	3.48 / 3.1	7,972	0	7,972	157	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/26/2021	Maturity	0	0	3.48 / 3.1	(7,972)	0	(7,504)	(130)	0		0	(551)	0	469	0	0	100.00% \ 100.00%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2021	Maturity	0	7,972	3.48 / 3.1	0	0	497	34	0		0	(551)	0	497	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2021	Maturity	0	205,995	4.11 / 2.6	0	0	(5,906)	225	0		0	5,882	0	(5,906)	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2021	Maturity	0	205,995	4.11 / 2.6	205,995	0	205,995	2,681	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/26/2021	Maturity	0	0	4.11 / 2.6	(205,995)	0	(215,334)	(1,713)	0		0	5,882	0	(9,339)	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2021	Maturity	0	205,995	4.11 / 2.6	205,995	0	205,995	4,798	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/26/2021	Maturity	0	0	4.11 / 2.6	(205,995)	0	(214,241)	(3,109)	0		0	5,882	0	(8,246)	0	0	100.00% \ 100.00%
Currency Swap - 148049PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2021	Maturity	0	205,995	4.11 / 2.6	0	0	(7,432)	2,260	0		0	5,882	0	(7,432)	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2021	Maturity	0	68,942	4.11 / 2.6	0	0	(1,976)	75	0		0	1,969	0	(1,976)	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2021	Maturity	0	68,942	4.11 / 2.6	68,942	0	68,942	897	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/26/2021	Maturity	0	0	4.11 / 2.6	(68,942)	0	(72,067)	(573)	0		0	1,969	0	(3,125)	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2021	Maturity	0	68,942	4.11 / 2.6	68,942	0	68,942	1,606	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/26/2021	Maturity	0	0	4.11 / 2.6	(68,942)	0	(71,702)	(1,041)	0		0	1,969	0	(2,760)	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	09/21/2021	Sale	0	2,313,417	4.11 / 2.6	0	0	0	23,956	0		0	66,060	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2021	Maturity	0	34,413	4.11 / 2.6	0	0	(1,242)	473	0		0	983	0	(1,242)	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2021	Maturity	0	63,958	4.11 / 2.6	0	0	(1,834)	70	0		0	1,826	0	(1,834)	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2021	Maturity	0	63,958	4.11 / 2.6	63,958	0	63,958	832	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/26/2021	Maturity	0	0	4.11 / 2.6	(63,958)	0	(66,858)	(532)	0		0	1,826	0	(2,900)	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2021	Maturity	0	63,958	4.11 / 2.6	63,958	0	63,958	1,490	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/26/2021	Maturity	0	0	4.11 / 2.6	(63,958)	0	(66,518)	(965)	0		0	1,826	0	(2,560)	0	0	100.00% \ 100.00%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2021	Maturity	0	63,958	4.11 / 2.6	0	0	(2,308)	702	0		0	1,826	0	(2,308)	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2021	Maturity	0	34,886	4.11 / 2.6	0	0	(1,000)	38	0		0	996	0	(1,000)	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2021	Maturity	0	34,886	4.11 / 2.6	34,886	0	34,886	454	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/26/2021	Maturity	0	0	4.11 / 2.6	(34,886)	0	(36,468)	(290)	0		0	996	0	(1,582)	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2021	Maturity	0	34,886	4.11 / 2.6	34,886	0	34,886	813	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/26/2021	Maturity	0	0	4.11 / 2.6	(34,886)	0	(36,283)	(527)	0		0	996	0	(1,397)	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	09/21/2021	Sale	0	1,170,645	4.11 / 2.6	0	0	0	12,122	0		0	33,428	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2021	Maturity	0	17,414	4.11 / 2.6	0	0	(628)	239	0		0	497	0	(629)	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2021	Maturity	0	219,285	4.11 / 2.6	0	0	(6,287)	239	0		0	6,262	0	(6,287)	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2021	Maturity	0	219,285	4.11 / 2.6	219,285	0	219,285	2,854	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/26/2021	Maturity	0	0	4.11 / 2.6	(219,285)	0	(229,226)	(1,824)	0		0	6,262	0	(9,941)	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2021	Maturity	0	219,285	4.11 / 2.6	219,285	0	219,285	5,107	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/26/2021	Maturity	0	0	4.11 / 2.6	(219,285)	0	(228,063)	(3,310)	0		0	6,262	0	(8,778)	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	09/21/2021	Sale	0	7,358,338	4.11 / 2.6	0	0	0	76,197	0		0	210,120	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2021	Maturity	0	109,459	4.11 / 2.6	0	0	(3,949)	1,505	0		0	3,126	0	(3,949)	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2021	Maturity	0	158,649	4.11 / 2.6	0	0	(4,548)	173	0		0	4,530	0	(4,548)	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2021	Maturity	0	158,649	4.11 / 2.6	158,649	0	158,649	2,065	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/26/2021	Maturity	0	0	4.11 / 2.6	(158,649)	0	(165,842)	(1,320)	0		0	4,530	0	(7,192)	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2021	Maturity	0	158,649	4.11 / 2.6	158,649	0	158,649	3,695	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/26/2021	Maturity	0	0	4.11 / 2.6	(158,649)	0	(165,000)	(2,395)	0		0	4,530	0	(6,351)	0	0	100.00% \ 100.00%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2021	Maturity	0	158,649	4.11 / 2.6	0	0	(5,724)	1,740	0		0	4,530	0	(5,724)	0	0	100.00% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(57)	0	0		0	56	0	(57)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(52)	0	0		0	56	0	(52)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(62)	1	0		0	56	0	(62)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(82)	1	0		0	56	0	(82)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(114)	1	0		0	56	0	(114)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2021	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	28	0		0	0	0	0	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/07/2021	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,551)	(28)	0		0	56	0	(137)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2021	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	34	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2021	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,501)	(33)	0		0	56	0	(86)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(87)	1	0		0	56	0	(87)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2021	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	45	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/07/2021	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,483)	(45)	0		0	56	0	(68)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(76)	1	0		0	56	0	(76)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2021	Maturity	0	1,414	4.657 / 4.38	0	0	(92)	1	0		0	56	0	(92)	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2021	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	61	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/06/2021	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,464)	(61)	0		0	56	0	(50)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(215)	1	0		0	213	0	(215)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(199)	1	0		0	213	0	(199)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(237)	3	0		0	213	0	(237)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(312)	3	0		0	213	0	(312)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(434)	4	0		0	213	0	(434)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2021	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	107	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/07/2021	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,893)	(106)	0		0	213	0	(519)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2021	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	128	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2021	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,702)	(126)	0		0	213	0	(328)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(330)	2	0		0	213	0	(330)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2021	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	170	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/07/2021	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,634)	(169)	0		0	213	0	(260)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(289)	2	0		0	213	0	(289)	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2021	Maturity	0	5,374	4.657 / 4.38	0	0	(348)	2	0		0	213	0	(348)	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2021	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	232	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/06/2021	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,565)	(231)	0		0	213	0	(191)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(227)	1	0		0	225	0	(227)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(209)	1	0		0	225	0	(209)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(249)	3	0		0	225	0	(249)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(329)	3	0		0	225	0	(329)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(457)	4	0		0	225	0	(457)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2021	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	113	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/07/2021	Maturity	0	0	4.657 / 4.38	(5,657)	0	(6,203)	(111)	0		0	225	0	(546)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2021	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	135	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2021	Maturity	0	0	4.657 / 4.38	(5,657)	0	(6,003)	(133)	0		0	225	0	(346)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(347)	2	0		0	225	0	(347)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2021	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	179	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/07/2021	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,931)	(178)	0		0	225	0	(274)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(305)	2	0		0	225	0	(305)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2021	Maturity	0	5,657	4.657 / 4.38	0	0	(367)	2	0		0	225	0	(367)	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2021	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	244	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/06/2021	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,858)	(243)	0		0	225	0	(201)	0	0	99.99% \ 100.00%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/01/2021	Sale	0	3,217,734	5.3275 / 4.7	0	0	0	17,765	0		0	(117,688)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/01/2021	Sale	0	1,330,369	5.3275 / 4.7	0	0	96,981	7,345	0		0	(48,658)	0	96,981	0	0	100.00% \ 100.00%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2012	07/08/2024	07/06/2021	Maturity	0	561,302	4.61 / 4.21	0	0	34,302	1,681	0		0	(16,238)	0	34,302	0	0	100.00% \ 100.00%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(20,023,438)	0	52,901,839	12,700,547	0	XXX	0	21,850,302	1,886,127	45,206,327	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(20,023,438)	0	48,681,225	11,533,966	0	XXX	0	21,850,302	1,886,127	40,985,713	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 102503CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2013	07/19/2023	10/05/2021	Sale	0	1,900,000	.0874 / 2.625	0	0	10,460	(36,409)	0		0	119,325	0	10,460	0	0	PD (Duration)
Interest Rate Swap - 104625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2014	03/28/2024	10/05/2021	Sale	0	1,850,000	.0851 / 2.7675	0	0	965	(37,460)	0		0	154,118	0	965	0	0	PD (Duration)

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Interest Rate Swap - 107930PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	09/01/2021	Sale	0	2,850,379	4.24 / 1.1821	0	0	0	56,472	0		(370,723)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 107930PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	09/01/2021	Sale	0	6,499,621	4.24 / 1.1821	0	0	630,895	128,772	0		(845,348)	0	0	630,895	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	09/01/2021	Sale	0	2,989,016	3.3275 / 1.0196	0	0	0	44,314	0		(396,553)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	09/01/2021	Sale	0	899,357	3.3275 / 1.0196	0	0	79,464	13,334	0		(119,318)	0	0	79,464	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	09/01/2021	Sale	0	3,343,534	3.3275 / 1.0196	0	0	295,424	49,570	0		(443,587)	0	0	295,424	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	09/01/2021	Sale	0	268,093	3.3275 / 1.0196	0	0	23,685	3,975	0		(35,568)	0	0	23,685	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109011PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	09/01/2021	Sale	0	17,500,000	3.3275 / 1.0196	0	0	1,546,243	259,450	0		(2,321,727)	0	0	1,546,243	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1104740M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2015	09/16/2025	10/05/2021	Sale	0	5,000,000	.0846 / 2.1	0	0	5,318	(75,900)	0		418,109	0	0	5,318	0	0	PD (Duration)
Interest Rate Swap - 1104960M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	09/17/2025	10/05/2021	Sale	0	2,850,000	.0841 / 2.1875	0	0	2,997	(45,159)	0		250,134	0	0	2,997	0	0	PD (Duration)
Interest Rate Swap - 1109220M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/19/2022	07/27/2021	Sale	0	20,000,000	.1898 / 1.68	0	0	(365,829)	(169,591)	0		533,182	0	0	(365,829)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1109220M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/19/2022	12/09/2021	Sale	0	10,000,000	.1236 / 1.68	0	0	(108,986)	(141,523)	0		266,591	0	0	(108,986)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1109640M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2015	10/22/2025	10/05/2021	Sale	0	1,850,000	.0835 / 1.9375	0	0	16,173	(25,792)	0		142,686	0	0	16,173	0	0	PD (Duration)
Interest Rate Swap - 1111390M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/18/2025	10/05/2021	Sale	0	3,000,000	.0874 / 2.055	0	0	23,352	(44,503)	0		250,797	0	0	23,352	0	0	PD (Duration)
Interest Rate Swap - 1111500M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2015	11/20/2025	10/05/2021	Sale	0	3,000,000	.0874 / 2.0325	0	0	22,756	(43,948)	0		247,720	0	0	22,756	0	0	PD (Duration)
Interest Rate Swap - 1120740M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	02/08/2021	02/08/2021	Maturity	0	1,000,000	.132 / 1.08	0	0	0	(967)	0		963	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1125770M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2044	05/12/2021	Sale	0	175,500,000	3.17 / .1943	40,474,979	0	35,563,249	1,894,918	0		(31,695,623)	0	(421,214)	708,362	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125790M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/14/2044	05/11/2021	Sale	0	384,000,000	3.052 / .1858	78,273,607	0	76,166,947	3,953,046	0		(68,756,216)	0	(805,883)	8,724,323	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125850M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2021	06/16/2021	Maturity	0	200,000,000	1895 / 2.0515	(8,510,789)	0	0	(1,693,550)	0		918,384	0	770,184	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1130620M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	04/22/2021	04/22/2021	Maturity	0	150,000,000	.2224 / 1.222	(622,500)	0	0	(462,904)	0		415,680	0	38,803	0	0	0	PD (Duration)
Interest Rate Swap - 1154690M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	11/22/2021	11/22/2021	Maturity	0	1,000,000	.0858 / 1.6305	0	0	0	(13,621)	0		13,354	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1160790M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	12/30/2021	12/30/2021	Maturity	0	150,000,000	1.45 / .1315	(492,000)	0	0	1,898,321	0		(1,977,723)	0	102,349	0	0	0	PD (Duration)

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Interest Rate Swap - 1176620M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2017	05/08/2025	10/05/2021	Sale	0	5,200,000	.083 / 2.15	0	0	44,707	(80,914)	0		421,575	0	0	44,707	0	0	PD (Duration)
Interest Rate Swap - 1179650M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/25/2017	05/30/2024	10/05/2021	Sale	0	1,900,000	.0841 / 1.975	0	0	13,216	(26,994)	0		114,616	0	0	13,216	0	0	PD (Duration)
Interest Rate Swap - 1182030M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/14/2017	06/16/2024	10/05/2021	Sale	0	2,500,000	.0846 / 1.8725	0	0	14,062	(33,621)	0		143,755	0	0	14,062	0	0	PD (Duration)
Interest Rate Swap - 1182960M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/16/2017	06/20/2024	10/05/2021	Sale	0	2,500,000	.0874 / 1.89	0	0	13,559	(33,912)	0		145,573	0	0	13,559	0	0	PD (Duration)
Interest Rate Swap - 1187370M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/14/2017	07/18/2024	10/05/2021	Sale	0	870,000	.0874 / 2.023	0	0	3,684	(12,694)	0		55,723	0	0	3,684	0	0	PD (Duration)
Interest Rate Swap - 1191570M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2017	02/01/2026	01/29/2021	Sale	0	700,000	2.43 / .2115	0	0	65,773	125	0		(69,072)	0	0	65,773	0	0	PD (Duration)
Interest Rate Swap - 1199200M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2017	10/17/2024	10/05/2021	Sale	0	900,000	.0841 / 2.0363	0	0	8,413	(13,225)	0		61,454	0	0	8,413	0	0	PD (Duration)
Interest Rate Swap - 1201760M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2017	02/01/2026	01/29/2021	Sale	0	1,100,000	2.47 / .2115	0	0	105,543	201	0		(110,734)	0	0	105,543	0	0	PD (Duration)
Interest Rate Swap - 1201770M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2017	05/04/2026	05/03/2021	Sale	0	500,000	2.5 / .1756	0	0	38,700	0	0		(50,022)	0	0	38,700	0	0	PD (Duration)
Interest Rate Swap - 1201780M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2017	08/02/2026	07/30/2021	Sale	0	500,000	2.52 / .1285	0	0	42,435	65	0		(49,317)	0	0	42,435	0	0	PD (Duration)
Interest Rate Swap - 1201800M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2017	11/03/2027	01/29/2021	Sale	0	30,000,000	2.346 / .2158	0	0	3,126,236	54,852	0		(3,463,220)	0	0	3,126,236	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1202610M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/09/2017	11/13/2047	12/09/2021	Sale	0	23,000,000	2.5405 / .156	0	0	4,085,084	513,908	0		(6,178,203)	0	0	4,085,084	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1222820M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/01/2018	03/05/2048	03/10/2021	Sale	0	27,400,000	2.889 / .1938	0	0	5,555,302	144,279	0		(9,523,377)	0	0	5,555,302	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1222840R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/01/2018	03/05/2048	03/10/2021	Sale	0	27,400,000	.2254 / 2.891	0	0	(5,567,015)	(144,387)	0		9,536,059	0	0	(5,567,015)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1223100M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2018	03/06/2028	12/17/2021	Sale	0	52,200,000	2.894 / .1155	0	0	4,973,138	1,383,611	0		(8,219,434)	0	0	4,973,138	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1225480M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/21/2018	03/23/2021	03/23/2021	Maturity	0	23,000,000	.2449 / 2.783	0	0	0	(133,126)	0		133,080	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1225710R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	03/27/2048	03/10/2021	Sale	0	32,100,000	.251 / 2.942	0	0	(6,885,112)	(170,587)	0		11,570,967	0	0	(6,885,112)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1225720M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	03/27/2048	03/10/2021	Sale	0	32,100,000	2.942 / .251	0	0	6,885,112	170,587	0		(11,570,967)	0	0	6,885,112	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1227930R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/13/2018	04/17/2048	03/10/2021	Sale	0	44,000,000	.2234 / 2.903	0	0	(9,076,980)	(232,928)	0		15,482,005	0	0	(9,076,980)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1227940M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/13/2018	04/17/2048	03/10/2021	Sale	0	44,000,000	2.903 / .2234	0	0	9,076,980	232,928	0		(15,482,005)	0	0	9,076,980	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1229090M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2018	01/23/2021	01/23/2021	Maturity	0	15,000,000	.2091 / 2.8	0	0	0	(25,909)	0		25,898	0	0	0	0	0	PD (Duration)

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Interest Rate Swap - 1230320M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	03/10/2021	Sale	0	54,750,000	3.019 / .205	0	0	12,669,287	303,723	0		(20,759,117)	0	0	12,669,287	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1230339PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	03/10/2021	Sale	0	54,750,000	.205 / 3.019	0	0	(12,669,287)	(303,723)	0		20,759,117	0	0	(12,669,287)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1233290M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	03/10/2021	Sale	0	46,700,000	2254 / 2.9625	0	0	(10,264,347)	(252,676)	0		17,136,561	0	0	(10,264,347)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1233350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	03/10/2021	Sale	0	46,700,000	2.9575 / .1938	0	0	10,214,101	252,215	0		(17,082,131)	0	0	10,214,101	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1236610M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2018	07/02/2025	10/05/2021	Sale	0	1,000,000	0825 / 2.83	0	0	7,309	(20,711)	0		113,723	0	0	7,309	0	0	PD (Duration)
Interest Rate Swap - 1239060M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/18/2021	07/18/2021	Maturity	0	24,760,000	1898 / 2.885	0	0	0	(364,480)	0		364,177	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1239150PR - Receive: Floating 3 Month Libor +160.6 BPS Pay: Fixed	12542RF#2 - CHS Inc. Senior Unsecured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2018	06/09/2021	06/09/2021	Maturity	0	24,380,000	1.7916 / 4.52	0	0	0	(288,683)	0		287,235	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1239230M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2018	01/20/2021	01/20/2021	Maturity	0	29,000,000	2184 / 2.8745	0	0	0	(40,653)	0		40,636	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1239450M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	01/23/2021	01/23/2021	Maturity	0	29,000,000	2091 / 2.895	0	0	0	(51,927)	0		51,905	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1240240M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	07/27/2021	07/27/2021	Maturity	0	50,000,000	1814 / 2.9288	0	0	0	(780,595)	0		777,214	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1241610M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	08/09/2021	08/09/2021	Maturity	0	15,000,000	162 / 2.956	0	0	0	(251,742)	0		249,213	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1241850M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	08/13/2021	08/13/2021	Maturity	0	15,000,000	1603 / 2.9125	0	0	0	(252,092)	0		249,888	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1244520M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	06/14/2021	06/14/2021	Maturity	0	50,000,000	1839 / 2.9778	0	0	0	(628,646)	0		626,444	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1245730M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	09/20/2021	09/20/2021	Maturity	0	25,000,000	1345 / 3.0063	0	0	0	(507,157)	0		504,009	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1247940M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	04/05/2021	04/05/2021	Maturity	0	19,000,000	2384 / 3.0433	0	0	0	(140,645)	0		140,596	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1248360M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/10/2028	10/05/2021	Sale	0	2,790,000	0848 / 3.215	0	0	42,941	(66,037)	0		550,852	0	0	42,941	0	0	PD (Duration)
Interest Rate Swap - 1249040M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2021	10/15/2021	Maturity	0	27,000,000	1261 / 3.1188	0	0	0	(624,289)	0		621,165	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1250180M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2018	10/19/2021	10/19/2021	Maturity	0	8,000,000	1339 / 3.1345	0	0	0	(188,695)	0		187,660	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1251410M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	07/29/2021	Maturity	0	70,000,000	1771 / 3.111	0	0	0	(1,178,262)	0		1,172,370	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1251540M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	07/29/2021	Maturity	0	25,000,000	1771 / 3.111	0	0	0	(420,808)	0		418,704	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1253890M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2018	05/13/2021	05/13/2021	Maturity	0	60,000,000	1938 / 3.1738	0	0	0	(653,539)	0		647,049	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1254450PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	06/01/2021	06/01/2021	Maturity	0	78,400,000	1905 / 1.9125	0	0	0	(557,623)	0		552,135	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1254460PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	12/01/2021	12/01/2021	Maturity	0	67,300,000	1199 / 1.9545	0	0	0	(1,104,592)	0		1,082,664	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 125449PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2017	02/01/2021	02/01/2021	Maturity	0	56,400,000	.2144 / 2.1035	0	0	0	(88,453)	0		88,416	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125450PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2017	07/01/2021	07/01/2021	Maturity	0	24,500,000	.2016 / 2.1335	0	0	0	(234,345)	0		235,720	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125453PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2018	05/31/2021	05/31/2021	Maturity	0	30,000,000	.1898 / 2.847	0	0	0	(323,897)	0		321,404	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125456PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/01/2018	05/31/2021	05/31/2021	Maturity	0	25,000,000	.1898 / 2.8563	0	0	0	(270,858)	0		268,781	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125582CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2018	11/21/2028	10/05/2021	Sale	0	1,700,000	.0835 / 3.038	0	0	19,169	(37,922)	0		315,477	0	0	19,169	0	0	PD (Duration)
Interest Rate Swap - 125605CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2018	11/23/2021	11/23/2021	Maturity	0	32,000,000	.1308 / 3.0101	0	0	0	(814,684)	0		804,438	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125635PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	07/03/2038	02/08/2021	Sale	0	303,000,000	3.2295 / .2375	0	0	76,506,606	1,036,576	0		(97,158,758)	0	0	76,506,606	0	0	LD (Liability Cashflow)
Interest Rate Swap - 125636PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	07/03/2033	02/08/2021	Sale	0	78,000,000	3.205 / .2375	0	0	16,248,479	264,665	0		(19,888,251)	0	0	16,248,479	0	0	LD (Liability Cashflow)
Interest Rate Swap - 125638PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	07/03/2042	02/08/2021	Sale	0	29,000,000	3.233 / .2375	0	0	8,285,735	99,326	0		(10,696,845)	0	0	8,285,735	0	0	LD (Liability Cashflow)
Interest Rate Swap - 125663CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2018	03/04/2021	03/04/2021	Maturity	0	70,000,000	.2305 / 2.9863	0	0	0	(338,028)	0		337,910	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125681CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2018	06/04/2021	06/04/2021	Maturity	0	43,000,000	.1834 / 2.9933	0	0	0	(509,795)	0		506,355	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125702CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2018	12/06/2025	10/05/2021	Sale	0	1,900,000	.0829 / 2.844	0	0	17,589	(39,580)	0		233,834	0	0	17,589	0	0	PD (Duration)
Interest Rate Swap - 126071CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/18/2018	12/20/2028	10/05/2021	Sale	0	1,750,000	.0874 / 2.805	0	0	14,117	(35,926)	0		294,890	0	0	14,117	0	0	PD (Duration)
Interest Rate Swap - 126115CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/20/2018	06/24/2021	06/24/2021	Maturity	0	47,000,000	.1905 / 2.7765	0	0	0	(578,729)	0		578,829	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126116CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/20/2018	03/24/2021	03/24/2021	Maturity	0	21,000,000	.2381 / 2.785	0	0	0	(123,450)	0		123,407	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126132CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/20/2018	06/24/2021	06/24/2021	Maturity	0	50,000,000	.1905 / 2.795	0	0	0	(620,114)	0		620,219	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126194PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/31/2018	01/03/2021	01/03/2021	Maturity	0	8,000,000	.2375 / 2.691	0	0	0	(3,432)	0		3,431	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/03/2019	01/07/2049	01/04/2021	Sale	0	50,000,000	3.249 / .2203	0	0	22,583,306	16,826	0		(22,495,780)	0	0	22,583,306	0	0	LD (Liability Cashflow)
Interest Rate Swap - 126291CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2019	01/11/2021	01/11/2021	Maturity	0	8,500,000	.2241 / 2.7425	0	0	0	(5,946)	0		5,943	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126466PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/17/2019	01/22/2021	01/22/2021	Maturity	0	25,000,000	.2158 / 2.727	0	0	0	(36,622)	0		36,607	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126624PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/31/2019	02/04/2021	02/04/2021	Maturity	0	14,000,000	.2201 / 2.638	0	0	0	(30,944)	0		30,931	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126674CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/01/2019	02/05/2025	04/12/2021	Sale	0	3,300,000	.103 / 2.5375	0	0	(239,654)	(22,597)	0		307,104	0	0	(239,654)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 126838CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2019	08/19/2021	08/19/2021	Maturity	0	35,000,000	1496 / 2.605	0	0	0	(537,359)	0		530,578	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126951CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2019	02/25/2026	10/05/2021	Sale	0	1,900,000	.086 / 2.5325	0	0	5,310	(35,079)	0		211,198	0	0	5,310	0	0	PD (Duration)
Interest Rate Swap - 126997CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2019	08/26/2021	08/26/2021	Maturity	0	65,000,000	1409 / 2.579	0	0	0	(1,016,832)	0		1,005,499	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127027CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2019	03/01/2021	03/01/2021	Maturity	0	10,000,000	2254 / 2.592	0	0	0	(39,506)	0		39,492	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127052PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2019	03/05/2049	03/10/2021	Sale	0	45,700,000	2254 / 2.905	0	0	(9,658,705)	(242,083)	0		16,475,880	0	0	(9,658,705)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 127053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2019	03/05/2049	03/10/2021	Sale	0	45,700,000	2.905 / .1938	0	0	9,658,705	242,083	0		(16,475,880)	0	0	9,658,705	0	0	LD (Liability Cashflow)
Interest Rate Swap - 127056PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2021	03/04/2021	Maturity	0	16,000,000	2305 / 2.63	0	0	0	(67,289)	0		67,265	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2019	03/14/2021	03/14/2021	Maturity	0	10,000,000	2195 / 2.5715	0	0	0	(48,408)	0		48,391	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127599CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	04/12/2049	12/09/2021	Sale	0	25,000,000	2.6851 / .1211	0	0	5,494,988	591,951	0		(7,859,938)	0	0	5,494,988	0	0	SD (Asset Cashflow)
Interest Rate Swap - 127709CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2019	04/18/2024	10/05/2021	Sale	0	1,500,000	.0874 / 2.3375	0	0	16,113	(25,477)	0		105,673	0	0	16,113	0	0	PD (Duration)
Interest Rate Swap - 127807CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	10/30/2021	10/30/2021	Sale	0	15,000,000	1285 / 2.3538	0	0	0	(269,831)	0		267,005	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127833PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2021	05/02/2021	Maturity	0	43,000,000	2019 / 2.3815	0	0	0	(319,745)	0		314,736	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127841PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2021	05/02/2021	Maturity	0	48,000,000	2019 / 2.396	0	0	0	(359,302)	0		353,710	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127897CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/10/2021	05/10/2021	Maturity	0	32,000,000	1954 / 2.397	0	0	0	(252,079)	0		248,219	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128240PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2021	06/04/2021	Maturity	0	35,000,000	1834 / 2.0125	0	0	0	(269,063)	0		266,306	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128307CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2019	12/07/2021	12/07/2021	Maturity	0	12,500,000	1155 / 1.8225	0	0	0	(194,089)	0		189,546	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128471CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2019	06/20/2029	10/05/2021	Sale	0	1,800,000	.0874 / 1.912	0	0	9,877	(24,718)	0		180,887	0	0	9,877	0	0	PD (Duration)
Interest Rate Swap - 128521CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2019	06/25/2029	10/05/2021	Sale	0	1,850,000	.086 / 1.917	0	0	9,816	(25,489)	0		186,801	0	0	9,816	0	0	PD (Duration)
Interest Rate Swap - 128670CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2019	07/10/2021	07/10/2021	Maturity	0	19,800,000	1878 / 1.924	0	0	0	(180,238)	0		180,177	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128966CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2019	04/24/2021	04/24/2021	Maturity	0	5,000,000	2178 / 1.8738	0	0	0	(26,460)	0		26,113	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128980CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	07/26/2021	07/26/2021	Maturity	0	20,000,000	1758 / 1.8515	0	0	0	(188,235)	0		186,778	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129105PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2021	08/02/2021	Maturity	0	80,000,000	1756 / 1.8655	0	0	0	(783,517)	0		774,503	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129209CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2019	08/07/2026	10/05/2021	Sale	0	2,000,000	.0829 / 1.412	0	0	4,264	(19,872)	0		111,205	0	0	4,264	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 129260CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	08/06/2019	02/08/2021	02/08/2021	Maturity	0	58,000,000	.213 / 1.695	0	0	0	(88,000)	0		87,965	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129285CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	08/09/2019	08/13/2029	10/05/2021	Sale	0	2,000,000	.0826 / 1.47	0	0	(3,390,777)	(20,872)	0		127,250	0	0	(3,390,777)	0	0	PD (Duration)
Interest Rate Swap - 129448PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	08/16/2019	05/02/2021	05/02/2021	Maturity	0	6,100,000	.2019 / 1.552	0	0	0	(28,071)	0		27,366	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	08/19/2019	08/21/2024	02/02/2021	Sale	0	1,500,000	.1295 / 1.32	0	0	(56,160)	(1,563)	0		59,856	0	0	(56,160)	0	0	PD (Duration)
Interest Rate Swap - 129898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	09/23/2019	09/25/2021	09/25/2021	Maturity	0	5,500,000	.1473 / 1.67	0	0	0	(59,749)	0		59,488	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129905CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	09/24/2019	09/26/2021	09/26/2021	Maturity	0	42,000,000	.146 / 1.6715	0	0	0	(457,225)	0		454,783	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129908CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	09/24/2019	03/26/2021	03/26/2021	Maturity	0	15,000,000	.251 / 1.6875	0	0	0	(50,981)	0		50,963	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129966CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	09/26/2019	12/30/2021	12/30/2021	Maturity	0	40,200,000	.1315 / 1.6155	0	0	0	(575,096)	0		568,917	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 130172CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	10/10/2019	04/15/2021	04/15/2021	Maturity	0	53,000,000	.2413 / 1.5855	0	0	0	(205,910)	0		205,707	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 130458CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	10/23/2019	10/25/2021	10/25/2021	Maturity	0	19,300,000	.1253 / 1.601	0	0	0	(224,273)	0		220,433	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 130651PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/01/2019	11/05/2021	11/05/2021	Maturity	0	3,300,000	.1214 / 1.595	0	0	0	(39,623)	0		38,708	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 130897CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	11/18/2019	11/20/2021	11/20/2021	Maturity	0	10,000,000	.1309 / 1.608	0	0	0	(128,356)	0		125,452	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 131896CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	01/23/2020	04/27/2021	04/27/2021	Maturity	0	20,000,000	.2129 / 1.635	0	0	0	(91,595)	0		89,911	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 132560CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	02/27/2020	09/02/2021	09/02/2021	Maturity	0	12,000,000	.09 / .981	0	0	0	(73,451)	0		73,658	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 134104CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	05/04/2020	05/06/2050	07/16/2021	Sale	0	30,000,000	1.4255 / .1754	354,000	0	0	199,947	0		232,495	0	83,395	(430,986)	0	0	PD (Duration)
Interest Rate Swap - 134171CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	05/11/2020	05/13/2035	05/28/2021	Sale	0	120,000,000	.824 / .1603	0	0	(15,380,591)	312,479	0		5,744,318	0	0	(15,380,591)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 134172LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	05/11/2020	05/13/2035	05/28/2021	Sale	0	120,000,000	.1938 / .8245	0	0	15,372,821	(312,729)	0		(5,736,105)	0	0	15,372,821	0	0	SD (Asset Cashflow)
Interest Rate Swap - 134395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	05/22/2020	05/27/2030	05/28/2021	Sale	0	35,000,000	.66 / .1385	0	0	(2,539,393)	66,288	0		726,760	0	0	(2,539,393)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 134396LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	05/22/2020	05/27/2030	05/28/2021	Sale	0	35,000,000	.1898 / .66	0	0	2,539,393	(66,288)	0		(726,760)	0	0	2,539,393	0	0	SD (Asset Cashflow)
Interest Rate Swap - 135263CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	07/16/2020	07/20/2050	09/16/2021	Sale	0	7,000,000	.836 / .1343	0	0	(1,387,426)	32,016	0		1,025,962	0	0	(1,387,426)	0	0	PD (Duration)
Interest Rate Swap - 135458LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2020	08/03/2050	09/22/2021	Sale	0	10,500,000	.1178 / .79	0	0	2,158,869	(46,748)	0		(1,664,508)	0	0	2,158,869	0	0	PD (Duration)
Interest Rate Swap - 135459CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2020	08/03/2050	09/22/2021	Sale	0	10,500,000	.789 / .1178	0	0	(2,158,855)	46,671	0		1,667,189	0	0	(2,158,855)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 135962CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2050	09/08/2021	Sale	0	17,500,000	1346 / 1.065	0	0	2,836,675	(106,921)	0		(1,548,594)	0	0	2,836,675	0	0	SD (Asset Cashflow)
Interest Rate Swap - 135963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2050	09/08/2021	Sale	0	17,500,000	1.0638 / .1199	0	0	(2,841,671)	106,770	0		1,554,192	0	0	(2,841,671)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 136352PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2021	08/04/2021	Maturity	0	83,000,000	1756 / .216	0	0	0	(12,117)	0		792	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 137193CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2030	09/16/2021	Sale	0	15,000,000	.885 / .1178	0	0	(561,136)	75,235	0		51,159	0	0	(561,136)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 137195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2050	12/09/2021	Sale	0	17,000,000	1.3 / .1409	0	0	(1,620,033)	181,313	0		485,526	0	0	(1,620,033)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 137814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/07/2050	10/07/2021	Sale	0	8,000,000	1155 / 1.3755	0	0	984,390	(74,346)	0		(73,079)	0	0	984,390	0	0	PD (Duration)
Interest Rate Swap - 137816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/07/2050	10/07/2021	Sale	0	8,000,000	1.3755 / .1155	0	0	(984,390)	74,346	0		73,079	0	0	(984,390)	0	0	PD (Duration)
Interest Rate Swap - 141873CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2021	05/17/2046	09/01/2021	Sale	0	350,000,000	2.09 / .1243	0	0	30,470,786	1,974,788	0		0	0	0	30,470,786	0	0	LD (Liability Cashflow)
Interest Rate Swap - 142250CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2021	06/04/2031	07/27/2021	Sale	0	1,000,000	134 / 1.588	0	0	(31,146)	(2,181)	0		0	0	0	(31,146)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 142582CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	06/22/2050	12/14/2021	Sale	0	10,000,000	1254 / 1.755	0	0	(197,081)	(77,965)	0		0	0	0	(197,081)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 142808CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2021	07/09/2050	12/14/2021	Sale	0	10,000,000	1211 / 1.656	0	0	34,986	(66,338)	0		0	0	0	34,986	0	0	LD (Liability Cashflow)
Interest Rate Swap - 145152CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2021	09/10/2041	10/15/2021	Sale	0	125,000,000	1158 / 1.6925	0	0	191,619	(191,619)	0		0	0	0	191,619	0	0	LD (Liability Cashflow)
Interest Rate Swap - 146595CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	09/29/2041	11/02/2021	Sale	0	140,000,000	1318 / 1.765	0	0	826,290	(215,440)	0		0	0	0	826,290	0	0	PD (Duration)
Interest Rate Swap - 146596CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	09/29/2041	11/02/2021	Sale	0	140,000,000	1.765 / .1318	0	0	(826,290)	215,440	0		0	0	0	(826,290)	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	03/31/2021	Maturity	0	281,432	1.9869 / 6.45	0	0	0	(3,105)	0		30,575	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	06/30/2021	Maturity	0	285,738	1.9355 / 6.45	0	0	0	(6,362)	0		31,043	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	09/30/2021	Maturity	0	290,110	1.8803 / 6.45	0	0	0	(9,744)	0		31,518	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	12/31/2021	Maturity	0	294,549	1.8645 / 6.45	0	0	0	(13,239)	0		32,000	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/05/2021	Maturity	0	38,540	6703 / 6.19	0	0	0	(24)	0		10,158	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	02/05/2021	Maturity	0	38,739	6614 / 6.19	0	0	0	(202)	0		10,210	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	03/05/2021	Maturity	0	38,939	6308 / 6.19	0	0	0	(384)	0		10,263	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	04/05/2021	Maturity	0	39,140	6205 / 6.19	0	0	0	(567)	0		10,316	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	05/05/2021	Maturity	0	39,342	6286 / 6.19	0	0	0	(753)	0		10,369	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	06/05/2021	Maturity	0	0	6248 / 6.19	0	0	0	(1,047)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	06/07/2021	Maturity	0	39,545	6248 / 6.19	0	0	0	109	0		10,423	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	07/05/2021	Maturity	0	0	5975 / 6.19	0	0	0	(1,258)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	07/06/2021	Maturity	0	39,749	5975 / 6.19	0	0	0	129	0		10,476	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	08/05/2021	Maturity	0	39,954	6204 / 6.19	0	0	0	(1,320)	0		10,530	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	09/05/2021	Maturity	0	0	6079 / 6.19	0	0	0	(1,685)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	09/07/2021	Maturity	0	40,160	6079 / 6.19	0	0	0	174	0		10,585	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	10/05/2021	Maturity	0	40,367	6004 / 6.19	0	0	0	(1,709)	0		10,639	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	11/05/2021	Maturity	0	40,575	5928 / 6.19	0	0	0	(1,906)	0		10,694	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	12/05/2021	Maturity	0	0	603 / 6.19	0	0	0	(2,342)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/19/2006	08/05/2026	12/06/2021	Maturity	0	40,784	603 / 6.19	0	0	0	237	0		10,749	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	01/05/2021	Maturity	0	47,919	4628 / 5.53	0	0	0	(27)	0		1,567	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	02/05/2021	Maturity	0	48,139	4539 / 5.53	0	0	0	(230)	0		1,575	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	03/05/2021	Maturity	0	48,361	4233 / 5.53	0	0	0	(438)	0		1,582	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	04/05/2021	Maturity	0	48,584	413 / 5.53	0	0	0	(647)	0		1,589	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	05/05/2021	Maturity	0	48,808	4211 / 5.53	0	0	0	(858)	0		1,596	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	06/05/2021	Maturity	0	0	4173 / 5.53	0	0	0	(1,160)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	06/07/2021	Maturity	0	49,033	4173 / 5.53	0	0	0	91	0		1,604	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	07/05/2021	Maturity	0	0	39 / 5.53	0	0	0	(1,392)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	07/06/2021	Maturity	0	49,259	39 / 5.53	0	0	0	107	0		1,611	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	08/05/2021	Maturity	0	49,486	4129 / 5.53	0	0	0	(1,502)	0		1,619	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	09/05/2021	Maturity	0	0	4004 / 5.53	0	0	0	(1,863)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	09/07/2021	Maturity	0	49,714	4004 / 5.53	0	0	0	143	0		1,626	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	10/05/2021	Maturity	0	49,943	3929 / 5.53	0	0	0	(1,943)	0		1,634	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	11/05/2021	Maturity	0	50,173	3853 / 5.53	0	0	0	(2,166)	0		1,641	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	12/05/2021	Maturity	0	0	3955 / 5.53	0	0	0	(2,586)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	12/06/2021	Maturity	0	50,404	3955 / 5.53	0	0	0	195	0		1,649	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	01/05/2021	Maturity	0	70,127	3.2998 / 7.89	0	0	0	(36)	0		14,149	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	02/05/2021	Maturity	0	70,588	3.2909 / 7.89	0	0	0	(300)	0		14,242	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	03/05/2021	Maturity	0	71,052	3.2603 / 7.89	0	0	0	(589)	0		14,336	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	04/05/2021	Maturity	0	71,519	3.25 / 7.89	0	0	0	(863)	0		14,430	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	05/05/2021	Maturity	0	71,989	3.2581 / 7.89	0	0	0	(1,147)	0		14,525	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	06/07/2021	Maturity	0	72,463	3.2543 / 7.89	0	0	0	(1,414)	0		14,620	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	07/06/2021	Maturity	0	72,939	3.227 / 7.89	0	0	0	(1,714)	0		14,716	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	08/05/2021	Maturity	0	73,419	3.2499 / 7.89	0	0	0	(2,009)	0		14,813	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	09/07/2021	Maturity	0	73,901	3.2374 / 7.89	0	0	0	(2,289)	0		14,911	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	10/05/2021	Maturity	0	74,387	3.2299 / 7.89	0	0	0	(2,606)	0		15,009	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	11/05/2021	Maturity	0	74,876	3.2223 / 7.89	0	0	0	(2,908)	0		15,107	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	12/06/2021	Maturity	0	75,369	3.2325 / 7.89	0	0	0	(3,212)	0		15,207	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/20/2021	Maturity	0	3,245,455	1.9728 / 6.73	0	0	0	(97,322)	0		247,575	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	10/01/2021	Sale	0	72,880,000	4.4321 / .1155	0	0	0	2,328,117	0		(39,720,973)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2011	05/04/2021	05/04/2021	Maturity	0	73,000,000	3.3618 / .1756	0	0	0	788,604	0		(777,403)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	06/24/2021	Maturity	0	16,000,000	3.0925 / .1338	0	0	0	221,311	0		(221,167)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	06/24/2021	Maturity	0	29,000,000	1905 / 3.0925	0	0	0	(401,126)	0		400,866	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	10/01/2021	Sale	0	336,400,000	2.923 / .1258	0	0	0	6,920,748	0		(100,239,379)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 146812PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/30/2027	09/30/2021	Maturity	0	36,270	3.185 / 1.8138	0	1,145	0	42	0		0	0	(1,145)	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 146812PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/30/2027	12/31/2021	Maturity	0	44,339	3.185 / 1.7215	0	1,399	0	210	0		0	0	(1,399)	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 146816PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/04/2027	09/30/2021	Maturity	0	28,850	3.17 / 1.8138	0	905	0	33	0		0	0	(905)	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 146816PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/04/2027	12/31/2021	Maturity	0	37,006	3.17 / 1.7215	0	1,161	0	173	0		0	0	(1,161)	0	0	0	SD (Asset Cashflow)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												109,477,298	4,610	278,852,551	1,943,174	0	XXX	(395,118,408)	0	(236,976)	176,124,053	0	0	XXX
Credit Default Swap - 132550CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	01/25/2021	Sale	0	6,600,000	Credit Event / 1	(77,337)	0	(45,318)	(4,950)	0		4,118	0	3,161	(7,107)	0	0	CR (Credit Risk)
Credit Default Swap - 132555CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	01/25/2021	Sale	0	2,300,000	Credit Event / 1	(26,951)	0	(15,793)	(1,725)	0		1,435	0	1,101	(2,477)	0	0	CR (Credit Risk)
Credit Default Swap - 132556CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	01/25/2021	Sale	0	1,500,000	Credit Event / 1	(17,577)	0	(10,300)	(1,125)	0		936	0	718	(1,615)	0	0	CR (Credit Risk)
Credit Default Swap - 132557CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	01/25/2021	Sale	0	4,600,000	Credit Event / 1	(53,902)	0	(31,586)	(3,450)	0		2,870	0	2,203	(4,953)	0	0	CR (Credit Risk)
Credit Default Swap - 133311CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	01/26/2021	Sale	0	2,000,000	Credit Event / 5	(114,624)	0	(338,809)	(7,778)	0		236,756	0	1,826	(243,734)	0	0	CR (Credit Risk)
Credit Default Swap - 133312CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	01/26/2021	Sale	0	475,000	Credit Event / 5	(27,223)	0	(80,467)	(1,847)	0		56,229	0	434	(57,887)	0	0	CR (Credit Risk)
Credit Default Swap - 133314CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	01/26/2021	Sale	0	5,675,000	Credit Event / 5	(325,246)	0	(961,369)	(22,069)	0		671,794	0	5,181	(691,596)	0	0	CR (Credit Risk)
Credit Default Swap - 133315CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	01/26/2021	Sale	0	200,000	Credit Event / 5	(11,462)	0	(33,881)	(778)	0		23,676	0	183	(24,373)	0	0	CR (Credit Risk)

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Credit Default Swap - 133318CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2020	12/20/2024	01/26/2021	Sale	0	500,000	Credit Event / 5	(28,656)	0	(84,702)	(1,944)	0		59,189	0	456	(60,934)	0	0	CR (Credit Risk)
Credit Default Swap - 133319CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2020	12/20/2024	01/26/2021	Sale	0	400,000	Credit Event / 5	(22,925)	0	(67,762)	(1,556)	0		47,351	0	365	(48,747)	0	0	CR (Credit Risk)
Credit Default Swap - 133320CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2020	12/20/2024	01/26/2021	Sale	0	600,000	Credit Event / 5	(34,387)	0	(101,643)	(2,333)	0		71,027	0	548	(73,120)	0	0	CR (Credit Risk)
Credit Default Swap - 133345CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2020	12/20/2024	01/27/2021	Sale	0	125,000	Credit Event / 5	(6,585)	0	(21,180)	(539)	0		15,280	0	117	(15,723)	0	0	CR (Credit Risk)
Credit Default Swap - 133346CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2020	12/20/2024	01/27/2021	Sale	0	525,000	Credit Event / 5	(27,656)	0	(88,956)	(2,260)	0		64,174	0	489	(66,035)	0	0	CR (Credit Risk)
Credit Default Swap - 133347CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2020	12/20/2024	01/27/2021	Sale	0	155,000	Credit Event / 5	(8,165)	0	(26,263)	(667)	0		18,947	0	145	(19,496)	0	0	CR (Credit Risk)
Credit Default Swap - 133349CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2020	12/20/2024	01/27/2021	Sale	0	115,000	Credit Event / 5	(6,058)	0	(19,486)	(495)	0		14,057	0	107	(14,465)	0	0	CR (Credit Risk)
Credit Default Swap - 133351CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2020	12/20/2024	01/27/2021	Sale	0	1,450,000	Credit Event / 5	(76,383)	0	(245,687)	(6,243)	0		177,243	0	1,352	(182,381)	0	0	CR (Credit Risk)
Credit Default Swap - 133352CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2020	12/20/2024	01/27/2021	Sale	0	130,000	Credit Event / 5	(6,848)	0	(22,027)	(560)	0		15,891	0	121	(16,351)	0	0	CR (Credit Risk)
Credit Default Swap - 133355CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2020	12/20/2024	01/27/2021	Sale	0	50,000	Credit Event / 5	(2,634)	0	(8,472)	(215)	0		6,112	0	47	(6,289)	0	0	CR (Credit Risk)
Credit Default Swap - 133387CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	130,000	Credit Event / 5	(5,737)	0	(21,915)	(469)	0		16,887	0	85	(17,145)	0	0	CR (Credit Risk)
Credit Default Swap - 133390CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	114,000	Credit Event / 5	(5,031)	0	(19,218)	(412)	0		14,809	0	75	(15,035)	0	0	CR (Credit Risk)
Credit Default Swap - 133392CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	156,000	Credit Event / 5	(6,885)	0	(26,299)	(563)	0		20,265	0	103	(20,574)	0	0	CR (Credit Risk)
Credit Default Swap - 133393CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	528,000	Credit Event / 5	(23,302)	0	(89,010)	(1,907)	0		68,589	0	347	(69,635)	0	0	CR (Credit Risk)
Credit Default Swap - 133399CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	1,300,000	Credit Event / 5	(57,373)	0	(219,155)	(4,694)	0		168,874	0	855	(171,449)	0	0	CR (Credit Risk)
Credit Default Swap - 133400CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	126,000	Credit Event / 5	(5,561)	0	(21,241)	(455)	0		16,368	0	83	(16,617)	0	0	CR (Credit Risk)
Credit Default Swap - 133402CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	53,000	Credit Event / 5	(2,339)	0	(8,935)	(191)	0		6,885	0	35	(6,990)	0	0	CR (Credit Risk)
Credit Default Swap - 133409CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	260,000	Credit Event / 5	(11,475)	0	(43,759)	(1,011)	0		33,663	0	184	(34,231)	0	0	CR (Credit Risk)
Credit Default Swap - 133413CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	230,000	Credit Event / 5	(10,151)	0	(38,710)	(894)	0		29,779	0	163	(30,281)	0	0	CR (Credit Risk)
Credit Default Swap - 133415CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	310,000	Credit Event / 5	(13,681)	0	(52,174)	(1,206)	0		40,137	0	219	(40,814)	0	0	CR (Credit Risk)
Credit Default Swap - 133416CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	1,092,000	Credit Event / 5	(48,194)	0	(183,786)	(4,247)	0		141,386	0	773	(143,769)	0	0	CR (Credit Risk)
Credit Default Swap - 133417CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	250,000	Credit Event / 5	(11,033)	0	(42,076)	(972)	0		32,368	0	177	(32,914)	0	0	CR (Credit Risk)
Credit Default Swap - 133419CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	105,000	Credit Event / 5	(4,634)	0	(17,672)	(408)	0		13,595	0	74	(13,824)	0	0	CR (Credit Risk)
Credit Default Swap - 133420CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2020	12/20/2024	01/26/2021	Sale	0	2,875,000	Credit Event / 5	(126,884)	0	(483,870)	(11,181)	0		372,238	0	2,036	(378,513)	0	0	CR (Credit Risk)

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Credit Default Swap - 133586CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2020	12/20/2024	01/27/2021	Sale	0	2,875,000	Credit Event / 5	(127,429)	0	(487,138)	(12,378)	0		371,651	0	2,266	(381,424)	0	0	CR (Credit Risk)
Credit Default Swap - 133587CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2020	12/20/2024	01/27/2021	Sale	0	105,000	Credit Event / 5	(4,654)	0	(17,791)	(452)	0		13,573	0	83	(13,930)	0	0	CR (Credit Risk)
Credit Default Swap - 133588CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2020	12/20/2024	01/27/2021	Sale	0	250,000	Credit Event / 5	(11,081)	0	(42,360)	(1,076)	0		32,317	0	197	(33,167)	0	0	CR (Credit Risk)
Credit Default Swap - 133589CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2020	12/20/2024	01/27/2021	Sale	0	1,050,000	Credit Event / 5	(46,539)	0	(177,911)	(4,521)	0		135,733	0	828	(139,303)	0	0	CR (Credit Risk)
Credit Default Swap - 133590CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2020	12/20/2024	01/27/2021	Sale	0	310,000	Credit Event / 5	(13,740)	0	(52,526)	(1,335)	0		40,074	0	244	(41,128)	0	0	CR (Credit Risk)
Credit Default Swap - 133591CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2020	12/20/2024	01/27/2021	Sale	0	227,500	Credit Event / 5	(10,084)	0	(38,547)	(980)	0		29,409	0	179	(30,182)	0	0	CR (Credit Risk)
Credit Default Swap - 133594CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2020	12/20/2024	01/27/2021	Sale	0	258,500	Credit Event / 5	(11,458)	0	(43,800)	(1,113)	0		33,416	0	204	(34,295)	0	0	CR (Credit Risk)
Credit Default Swap - 133679CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	334,700	Credit Event / 5	(16,048)	0	(56,711)	(1,441)	0		42,196	0	286	(43,356)	0	0	CR (Credit Risk)
Credit Default Swap - 133681CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	906,100	Credit Event / 5	(43,445)	0	(153,529)	(3,901)	0		114,233	0	774	(117,373)	0	0	CR (Credit Risk)
Credit Default Swap - 133684CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	798,500	Credit Event / 5	(38,286)	0	(135,297)	(3,438)	0		100,668	0	682	(103,435)	0	0	CR (Credit Risk)
Credit Default Swap - 133685CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	1,089,900	Credit Event / 5	(52,257)	0	(184,672)	(4,693)	0		137,405	0	931	(141,182)	0	0	CR (Credit Risk)
Credit Default Swap - 133686CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	3,673,600	Credit Event / 5	(176,138)	0	(622,452)	(15,817)	0		463,135	0	3,137	(475,865)	0	0	CR (Credit Risk)
Credit Default Swap - 133687CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	878,200	Credit Event / 5	(42,107)	0	(148,802)	(3,781)	0		110,716	0	750	(113,759)	0	0	CR (Credit Risk)
Credit Default Swap - 133688CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	369,200	Credit Event / 5	(17,702)	0	(62,557)	(1,590)	0		46,546	0	315	(47,825)	0	0	CR (Credit Risk)
Credit Default Swap - 133689CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	12/20/2024	01/27/2021	Sale	0	10,084,300	Credit Event / 5	(483,512)	0	(1,708,676)	(43,419)	0		1,271,341	0	8,610	(1,306,284)	0	0	CR (Credit Risk)
Credit Default Swap - 133760CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	47,700	Credit Event / 1	5,146	0	(576)	(34)	0		4,767	0	(73)	(4,905)	0	0	CR (Credit Risk)
Credit Default Swap - 133763CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	123,600	Credit Event / 1	13,335	0	(1,493)	(89)	0		12,351	0	(190)	(12,710)	0	0	CR (Credit Risk)
Credit Default Swap - 133764CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	294,300	Credit Event / 1	31,752	0	(3,555)	(213)	0		29,408	0	(453)	(30,263)	0	0	CR (Credit Risk)
Credit Default Swap - 133766CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	1,230,300	Credit Event / 1	132,738	0	(14,860)	(889)	0		122,939	0	(1,892)	(126,514)	0	0	CR (Credit Risk)
Credit Default Swap - 133768CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	365,000	Credit Event / 1	39,380	0	(4,408)	(264)	0		36,473	0	(561)	(37,534)	0	0	CR (Credit Risk)
Credit Default Swap - 133769CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	82,300	Credit Event / 1	8,879	0	(992)	(59)	0		8,224	0	(127)	(8,461)	0	0	CR (Credit Risk)
Credit Default Swap - 133770CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	267,000	Credit Event / 1	28,807	0	(3,225)	(193)	0		26,680	0	(411)	(27,456)	0	0	CR (Credit Risk)
Credit Default Swap - 133773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	06/20/2025	01/26/2021	Sale	0	54,800	Credit Event / 1	5,912	0	(662)	(40)	0		5,476	0	(84)	(5,635)	0	0	CR (Credit Risk)
Credit Default Swap - 133805CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/13/2020	06/20/2021	01/26/2021	Sale	0	2,000,000	Credit Event / 1	17,598	0	(6,839)	(1,444)	0		13,582	0	(1,058)	(12,687)	0	0	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 133806CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2020	06/20/2021	01/26/2021	Sale	0	6,498,000	Credit Event / 1	57,176	0	(22,220)	(4,693)	0		44,127	0	(3,439)	(41,221)	0	0	CR (Credit Risk)
Credit Default Swap - 146245CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	06/20/2026	10/28/2021	Sale	0	500,000,000	Credit Event / 1	0	(12,578,263)	2,623,417	(472,222)	0		0	0	244,701	12,861,339	0	0	CR (Credit Risk)
Credit Default Swap - 146252CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	06/20/2031	10/28/2021	Sale	0	250,000,000	Credit Event / 1	0	(3,049,030)	1,675,083	(236,111)	0		0	0	28,193	3,284,725	0	0	CR (Credit Risk)
Credit Default Swap - 146811CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	06/20/2026	10/04/2021	Sale	0	60,000,000	Credit Event / 1	0	(1,509,183)	0	13,333	0		0	0	5,194	1,503,989	0	0	CR (Credit Risk)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(1,960,654)	(17,136,475)	(3,164,617)	(891,997)	0	XXX	5,709,368	0	313,048	11,791,086	0	0	XXX
Currency Swap - 106694PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	11/22/2021	Maturity	0	7,589,000	4.36 / 4.14	0	0	1,193,641	52,506	0		(40,196)	(1,065,018)	0	1,193,641	0	0	FX (Foreign Exchange)
Currency Swap - 106695PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	11/22/2021	Maturity	0	11,700,000	4.36 / 4.14	0	0	1,840,243	80,949	0		(61,970)	(1,641,944)	0	1,840,243	0	0	FX (Foreign Exchange)
Currency Swap - 106900PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AS2 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	11/01/2021	Maturity	0	3,976,085	4.6475 / 3.88	0	0	631,759	43,124	0		(14,262)	(445,650)	0	631,759	0	0	FX (Foreign Exchange)
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	09/01/2021	Sale	0	1,619,784	4.6475 / 3.88	0	0	0	14,172	0		(5,810)	(181,550)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	09/01/2021	Sale	0	2,560,887	4.6475 / 3.88	0	0	374,873	22,406	0		(9,186)	(287,031)	0	374,873	0	0	FX (Foreign Exchange)
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	09/01/2021	Sale	0	376,854	4.6475 / 3.88	0	0	55,165	3,297	0		(1,352)	(42,239)	0	55,165	0	0	FX (Foreign Exchange)
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	09/01/2021	Sale	0	1,410,304	4.6475 / 3.88	0	0	206,446	12,339	0		(5,059)	(158,071)	0	206,446	0	0	FX (Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	09/01/2021	Sale	0	278,697	5.5575 / 5.26	0	0	0	2,083	0		(8,602)	(44,257)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	09/01/2021	Sale	0	1,032,651	5.5575 / 5.26	0	0	190,079	7,716	0		(31,871)	(163,985)	0	190,079	0	0	FX (Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	09/01/2021	Sale	0	1,032,651	5.5575 / 5.26	0	0	190,079	7,716	0		(31,871)	(163,985)	0	190,079	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2021	Maturity	0	188,563	5.755 / 6.6	0	0	(21,691)	(1,096)	0		5,357	12,433	0	(21,691)	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2021	Maturity	0	194,785	5.755 / 6.6	0	0	(12,388)	(2,695)	0		5,534	12,843	0	(12,388)	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2021	Maturity	0	27,935	5.755 / 6.6	0	0	(3,214)	(162)	0		794	1,842	0	(3,214)	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2021	Maturity	0	28,857	5.755 / 6.6	0	0	(1,835)	(399)	0		820	1,903	0	(1,835)	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2021	07/30/2021	Maturity	0	6,771,582	6.3435 / 5.44	0	0	901,888	60,222	0		(49,628)	(715,026)	0	901,888	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	4,415,491	6.3435 / 5.44	0	0	0	45,459	0		(32,360)	(466,241)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	307,408	6.3435 / 5.44	0	0	44,915	3,165	0		(2,253)	(32,460)	0	44,915	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	2,048,684	6.3435 / 5.44	0	0	299,333	21,092	0		(15,014)	(216,325)	0	299,333	0	0	FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2021	07/30/2021	Maturity	0	985,599	6.3435 / 5.44	0	0	131,269	8,765	0		(7,223)	(104,072)	0	131,269	0	0	FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	985,599	6.3435 / 5.44	0	0	144,006	10,147	0		(7,223)	(104,071)	0	144,006	0	0	FX (Foreign Exchange)

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Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	07/30/2021	Maturity	0	352,833	6.3435 / 5.44	0	0	46,993	3,138	0		(2,586)	(37,256)	0	46,993	0	0	FX (Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	352,833	6.3435 / 5.44	0	0	51,552	3,633	0		(2,586)	(37,256)	0	51,552	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	07/30/2021	Maturity	0	1,924,543	6.3435 / 5.44	0	0	256,324	17,116	0		(14,105)	(203,217)	0	256,324	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	1,254,921	6.3435 / 5.44	0	0	0	12,920	0		(9,197)	(132,510)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	87,368	6.3435 / 5.44	0	0	12,765	899	0		(640)	(9,225)	0	12,765	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	09/01/2021	Sale	0	582,254	6.3435 / 5.44	0	0	85,073	5,995	0		(4,267)	(61,481)	0	85,073	0	0	FX (Foreign Exchange)
Currency Swap - 107386PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AF8 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2011	06/14/2021	06/14/2021	Maturity	0	7,133,426	4.52 / 4.55	0	0	1,148,013	22,677	0		1,446	(294,346)	0	349,143	0	0	FX (Foreign Exchange)
Currency Swap - 107387PR - Receive: Fixed USD Pay: Fixed EUR	N5375#AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2011	06/14/2021	06/14/2021	Maturity	0	11,757,633	4.52 / 4.55	0	0	1,892,206	37,377	0		2,383	(485,155)	0	575,473	0	0	FX (Foreign Exchange)
Currency Swap - 107388PR - Receive: Fixed USD Pay: Fixed EUR	N5375#AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2011	06/14/2021	06/14/2021	Maturity	0	7,068,238	4.52 / 4.55	0	0	1,137,522	22,469	0		1,433	(291,657)	0	345,952	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIPR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2021	Maturity	0	61,458	5.755 / 6.6	(27)	0	(7,070)	(357)	0		1,746	4,025	0	(7,043)	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIPR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2021	Maturity	0	63,784	5.755 / 6.6	(28)	0	(4,056)	(882)	0		1,812	4,177	0	(4,028)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIPR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2021	Maturity	0	414,838	5.755 / 6.6	(182)	0	(47,721)	(2,412)	0		11,786	27,170	0	(47,538)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIPR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	09/01/2021	Sale	0	19,535,043	5.755 / 6.6	(8,585)	0	(1,834,932)	(178,873)	0		555,032	1,279,440	0	(1,826,347)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIPR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2021	Maturity	0	108,437	5.755 / 6.6	(48)	0	(6,896)	(1,500)	0		3,081	7,102	0	(6,849)	0	0	FX (Foreign Exchange)
Currency Swap - 110545PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BJ4 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2015	03/22/2023	09/01/2021	Sale	0	8,372,812	3.785 / 1.92	0	0	(255,325)	98,833	0		(143,714)	693,165	0	(255,325)	0	0	FX (Foreign Exchange)
Currency Swap - 110545PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BJ4 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2015	03/22/2023	09/01/2021	Sale	0	56,037,188	3.785 / 1.92	0	0	(1,708,829)	661,465	0		(961,843)	4,639,185	0	(1,708,829)	0	0	FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/07/2016	03/07/2026	09/03/2021	Sale	0	40,122,647	3.9882 / 6.2486	0	0	10,897,561	(919,430)	0		2,226,862	(1,629,176)	0	10,897,561	0	0	FX (Foreign Exchange)
Currency Swap - 112814PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	12/18/2022	09/01/2021	Sale	0	1,171,282	4.705 / 6.94	140,029	0	29,052	(9,154)	0		76,293	(160,411)	(14,591)	0	0	0	FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/12/2027	03/12/2021	Maturity	0	155,092	3.52 / 1.96	(4,038)	0	(8,179)	451	0		(3,374)	12,247	1,992	(8,179)	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	2,798,210	4.7 / 2.83	0	0	0	31,557	0		(58,507)	226,153	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	2,179,910	4.7 / 2.83	0	0	0	24,584	0		(45,579)	176,182	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	999,125	4.7 / 2.83	0	0	0	11,268	0		(20,891)	80,750	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	5,100,025	4.7 / 2.83	0	0	(134,977)	57,516	0		(106,635)	412,187	0	(134,977)	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	999,125	4.7 / 2.83	0	0	(26,443)	11,268	0		(20,891)	80,750	0	(26,443)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	2,179,910	4.7 / 2.83	0	0	(57,694)	24,584	0		(45,579)	176,182	0	(57,694)	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	2,179,910	4.7 / 2.83	0	0	(57,694)	24,584	0		(45,579)	176,182	0	(57,694)	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	09/01/2021	Sale	0	999,125	4.7 / 2.83	0	0	(26,443)	11,268	0		(20,891)	80,750	0	(26,443)	0	0	FX (Foreign Exchange)
Currency Swap - 113426PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	11/19/2021	Sale	0	10,681,490	4.7 / 2.83	0	0	78,677	162,947	0		(223,337)	863,285	0	78,677	0	0	FX (Foreign Exchange)
Currency Swap - 113543PR - Receive: Fixed USD Pay: Fixed EUR	877409A81 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/03/2016	06/28/2023	09/01/2021	Sale	0	4,348,436	3.93 / 2.02	0	0	0	51,062	0		(86,201)	357,082	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113543PR - Receive: Fixed USD Pay: Fixed EUR	877409A81 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/03/2016	06/28/2023	09/01/2021	Sale	0	3,175,871	3.93 / 2.02	0	0	(87,316)	37,293	0		(62,957)	260,794	0	(87,316)	0	0	FX (Foreign Exchange)
Currency Swap - 113543PR - Receive: Fixed USD Pay: Fixed EUR	877409A81 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/03/2016	06/28/2023	09/01/2021	Sale	0	3,332,973	3.93 / 2.02	0	0	(91,635)	39,138	0		(66,071)	273,695	0	(91,635)	0	0	FX (Foreign Exchange)
Currency Swap - 115085PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/12/2026	09/01/2021	Sale	0	1,918,433	3.54 / 1.61	0	0	(95,307)	22,758	0		(54,820)	210,636	0	(95,308)	0	0	FX (Foreign Exchange)
Currency Swap - 115085PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/12/2026	09/01/2021	Sale	0	194,167	3.54 / 1.61	0	0	(9,646)	2,303	0		(5,548)	21,319	0	(9,646)	0	0	FX (Foreign Exchange)
Currency Swap - 115086PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/12/2026	09/01/2021	Sale	0	79,652	3.54 / 1.61	0	0	0	945	0		(2,276)	8,745	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115086PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/12/2026	09/01/2021	Sale	0	7,905,436	3.54 / 1.61	0	0	(392,741)	93,780	0		(225,901)	867,985	0	(392,741)	0	0	FX (Foreign Exchange)
Currency Swap - 115086PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/12/2026	09/01/2021	Sale	0	2,077,312	3.54 / 1.61	0	0	(103,201)	24,643	0		(59,360)	228,080	0	(103,201)	0	0	FX (Foreign Exchange)
Currency Swap - 115126PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/11/2024	09/01/2021	Sale	0	7,058,000	3.3 / 1.32	0	0	(357,436)	87,356	0		(180,740)	774,940	0	(357,436)	0	0	FX (Foreign Exchange)
Currency Swap - 115127PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/11/2024	09/01/2021	Sale	0	2,568,184	3.3 / 1.32	0	0	0	31,786	0		(65,766)	281,976	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115127PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/11/2024	09/01/2021	Sale	0	431,816	3.3 / 1.32	0	0	(21,868)	5,345	0		(11,058)	47,412	0	(21,868)	0	0	FX (Foreign Exchange)
Currency Swap - 115642PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/18/2016	06/30/2036	09/01/2021	Sale	0	4,927,706	4.37 / .907	0	0	0	109,302	0		(524,875)	759,771	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115642PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/18/2016	06/30/2036	09/01/2021	Sale	0	5,448,674	4.37 / .907	0	0	(171,369)	(35,317)	0		(424,191)	840,096	0	(171,369)	0	0	FX (Foreign Exchange)
Currency Swap - 115643PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/18/2016	06/30/2036	09/01/2021	Sale	0	3,903,720	4.37 / .907	0	0	(122,778)	86,589	0		(415,805)	601,889	0	(122,778)	0	0	FX (Foreign Exchange)
Currency Swap - 115644PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/18/2016	06/30/2036	09/01/2021	Sale	0	20,563,010	4.37 / .907	0	0	(646,736)	146,618	0		(1,880,776)	3,170,478	0	(646,736)	0	0	FX (Foreign Exchange)
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/19/2021	10/21/2021	Maturity	0	67,990	3.74 / 2.48	0	0	(7,606)	73	0		0	0	0	(7,606)	0	0	FX (Foreign Exchange)
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/19/2021	12/15/2021	Sale	0	8,647,053	3.74 / 2.48	0	0	(546,621)	22,414	0		0	0	622	(547,242)	0	0	FX (Foreign Exchange)
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/19/2021	10/21/2021	Maturity	0	39,315	3.74 / 2.48	0	0	(4,398)	42	0		0	0	0	(4,398)	0	0	FX (Foreign Exchange)
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/19/2021	12/15/2021	Sale	0	5,000,181	3.74 / 2.48	0	0	(316,085)	12,961	0		0	0	359	(316,444)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	5,172,225	3.8 / 1.76	0	0	0	65,095	0		(162,983)	483,249	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	3,726,271	3.8 / 1.76	0	0	0	46,897	0		(117,419)	348,152	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	1,532,727	3.8 / 1.76	0	0	0	19,290	0		(48,298)	143,205	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	8,589,337	3.8 / 1.76	0	0	(261,170)	108,101	0		(270,660)	802,516	0	(261,170)	0	0	FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	1,477,659	3.8 / 1.76	0	0	(44,930)	18,597	0		(46,563)	138,060	0	(44,930)	0	0	FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	3,772,161	3.8 / 1.76	0	0	(114,698)	47,474	0		(118,865)	352,439	0	(114,698)	0	0	FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	3,717,093	3.8 / 1.76	0	0	(113,023)	46,781	0		(117,130)	347,294	0	(113,023)	0	0	FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/19/2017	07/06/2027	09/01/2021	Sale	0	1,376,701	3.8 / 1.76	0	0	(41,860)	17,326	0		(43,381)	128,627	0	(41,860)	0	0	FX (Foreign Exchange)
Currency Swap - 117932PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/23/2017	08/23/2027	09/01/2021	Sale	0	4,143,069	4.01 / 2.77	0	0	(69,411)	29,246	0		(157,170)	220,753	0	(69,411)	0	0	FX (Foreign Exchange)
Currency Swap - 117932PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/23/2017	08/23/2027	09/01/2021	Sale	0	5,539,227	4.01 / 2.77	0	0	(92,802)	39,101	0		(210,134)	295,144	0	(92,802)	0	0	FX (Foreign Exchange)
Currency Swap - 117932PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/23/2017	08/23/2027	09/01/2021	Sale	0	4,458,733	4.01 / 2.77	0	0	(74,700)	31,474	0		(169,145)	237,572	0	(74,700)	0	0	FX (Foreign Exchange)
Currency Swap - 117961PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/24/2017	08/17/2027	09/01/2021	Sale	0	11,880,656	3.69 / 1.77	0	0	0	142,185	0		(319,037)	1,106,547	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 117961PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/24/2017	08/17/2027	09/01/2021	Sale	0	11,472,012	3.69 / 1.77	0	0	(400,441)	137,294	0		(308,064)	1,068,487	0	(400,441)	0	0	FX (Foreign Exchange)
Currency Swap - 117962PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/24/2017	08/17/2027	09/01/2021	Sale	0	28,058,816	3.69 / 1.77	0	0	(979,417)	335,801	0		(753,477)	2,613,358	0	(979,417)	0	0	FX (Foreign Exchange)
Currency Swap - 118129PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/08/2017	09/13/2029	09/01/2021	Sale	0	7,000,281	4.09 / .672	0	0	0	156,285	0		(988,340)	633,582	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 118129PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/08/2017	09/13/2029	09/01/2021	Sale	0	2,667,019	4.09 / .672	0	0	153,922	59,543	0		(376,545)	241,387	0	153,922	0	0	FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/08/2017	09/13/2027	09/01/2021	Sale	0	2,980,699	4.03 / .692	0	0	0	64,926	0		(357,710)	269,777	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/08/2017	09/13/2027	09/01/2021	Sale	0	3,828,788	4.03 / .692	0	0	154,981	83,400	0		(459,489)	346,536	0	154,981	0	0	FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/08/2017	09/13/2027	09/01/2021	Sale	0	18,104,455	4.03 / .692	0	0	732,828	394,357	0		(2,172,695)	1,638,598	0	732,828	0	0	FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/08/2017	09/13/2027	09/01/2021	Sale	0	1,232,367	4.03 / .692	0	0	49,883	26,844	0		(147,895)	111,539	0	49,883	0	0	FX (Foreign Exchange)
Currency Swap - 119750PR - Receive: Fixed USD Pay: Fixed GBP	G3122#AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/27/2017	10/06/2027	09/01/2021	Sale	0	3,076,842	3.65 / 2.69	0	0	0	19,338	0		(77,801)	64,460	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 119750PR - Receive: Fixed USD Pay: Fixed GBP	G3122#AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/27/2017	10/06/2027	09/01/2021	Sale	0	1,566,422	3.65 / 2.69	0	0	5,350	9,845	0		(39,609)	32,817	0	5,350	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 119750PR - Receive: Fixed USD Pay: Fixed GBP	G31228AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2017	10/06/2027	09/01/2021	Sale	0	7,406,837	3.65 / 2.69	0	0	25,300	46,553	0		(187,290)	155,173	0	25,300	0	0	FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	1,155,556	7.84 / 13.65	0	0	24,838	(5,690)	0		16,648	(22,937)	0	24,838	0	0	FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	44,444	7.84 / 13.65	0	0	955	(219)	0		640	(882)	0	955	0	0	FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	177,778	7.84 / 13.65	0	0	3,821	(875)	0		2,561	(3,529)	0	3,821	0	0	FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	577,778	7.84 / 13.65	0	0	12,419	(2,845)	0		8,324	(11,468)	0	12,419	0	0	FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	266,667	7.84 / 13.65	0	0	5,732	(1,313)	0		3,842	(5,293)	0	5,732	0	0	FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	88,889	7.84 / 13.65	0	0	1,911	(438)	0		1,281	(1,764)	0	1,911	0	0	FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	977,778	7.84 / 13.65	0	0	21,017	(4,814)	0		14,087	(19,408)	0	21,017	0	0	FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	1,111,111	7.84 / 13.65	0	0	23,883	(5,471)	0		16,008	(22,054)	0	23,883	0	0	FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	01/29/2021	Sale	0	44,444	7.84 / 13.65	0	0	955	(219)	0		640	(882)	0	955	0	0	FX (Foreign Exchange)
Currency Swap - 125294PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/31/2018	11/29/2028	09/01/2021	Sale	0	749,067	5.625 / 3.94	0	0	0	7,031	0		(45,246)	52,952	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125294PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/31/2018	11/29/2028	09/01/2021	Sale	0	309,701	5.625 / 3.94	0	0	(3,504)	2,907	0		(18,707)	21,893	0	(3,504)	0	0	FX (Foreign Exchange)
Currency Swap - 125812PR - Receive: Fixed USD Pay: Fixed EUR	479142D87 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2018	12/19/2025	09/01/2021	Sale	0	9,953,248	3.97 / 1.4	0	0	164,996	164,657	0		(649,650)	729,468	0	164,996	0	0	FX (Foreign Exchange)
Currency Swap - 125812PR - Receive: Fixed USD Pay: Fixed EUR	479142D87 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2018	12/19/2025	09/01/2021	Sale	0	5,720,131	3.97 / 1.4	0	0	94,823	94,629	0		(373,354)	419,225	0	94,823	0	0	FX (Foreign Exchange)
Currency Swap - 125812PR - Receive: Fixed USD Pay: Fixed EUR	479142D87 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2018	12/19/2025	09/01/2021	Sale	0	18,353,569	3.97 / 1.4	0	0	304,249	303,625	0		(1,197,940)	1,345,123	0	304,249	0	0	FX (Foreign Exchange)
Currency Swap - 128094PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2019	06/30/2026	09/01/2021	Sale	0	6,005,014	3.685 / 3.43	0	0	(297,698)	(4,433)	0		13,147	686,349	0	(297,698)	0	0	FX (Foreign Exchange)
Currency Swap - 130653PR - Receive: Fixed USD Pay: Fixed GBP	G7334*AA3 - RPS Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2019	09/30/2021	09/30/2021	Maturity	0	4,349,032	3.88 / 3.98	1,032,979	0	921,632	24,184	0		346,449	(788,313)	(433,336)	921,632	0	0	FX (Foreign Exchange)
Currency Swap - 131098PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2017	10/18/2032	09/01/2021	Sale	0	13,506,074	4.15 / 2.29	0	0	0	168,447	0		(340,502)	357,480	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131098PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2017	10/18/2032	09/01/2021	Sale	0	766,351	4.15 / 2.29	0	0	23,847	9,558	0		(19,320)	20,284	0	23,847	0	0	FX (Foreign Exchange)
Currency Swap - 131098PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2017	10/18/2032	09/01/2021	Sale	0	4,451,908	4.15 / 2.29	0	0	138,532	55,524	0		(112,237)	117,834	0	138,532	0	0	FX (Foreign Exchange)
Currency Swap - 135324PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/20/2020	05/31/2023	11/01/2021	Sale	0	3,296,572	4.81 / 3.88	0	0	0	0	0		(216,065)	233,862	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 135325PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/20/2020	05/31/2023	11/01/2021	Sale	0	4,947,928	4.81 / 3.88	0	0	0	0	0		(324,298)	351,011	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136123PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	03/31/2031	03/30/2021	Sale	0	1,763,816	2.84 / 1.62	0	0	0	0	0		16,891	49,118	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136125PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	03/31/2031	03/30/2021	Sale	0	12,710,615	2.84 / 1.62	0	0	0	0	0		121,725	353,962	0	0	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 136126PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	03/31/2031	03/30/2021	Sale	0	1,680,488	2.84 / 1.62	0	0	0	0	0		16,093	46,798	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136377PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2020	10/15/2035	04/21/2021	Sale	0	10,987,500	2.699 / 3.2067	0	0	0	0	0		(286,017)	587,250	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136626PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2020	04/08/2041	04/07/2021	Sale	0	15,324,456	2.55 / 1.18	0	0	0	0	0		110,651	619,624	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136627PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2020	04/08/2041	04/07/2021	Sale	0	18,519,648	2.55 / 1.18	0	0	0	0	0		133,722	748,817	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136628PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2020	04/08/2041	04/07/2021	Sale	0	72,440,424	2.55 / 1.18	0	0	0	0	0		523,060	2,929,032	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137073PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2020	03/22/2041	03/22/2021	Sale	0	8,269,065	2.77 / 2	0	0	0	0	0		211,118	415,169	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137074PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2020	10/02/2051	09/30/2021	Sale	0	57,704,874	3.4425 / 2.5	0	0	0	0	0		5,077,643	2,897,214	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137112PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2020	03/22/2041	03/22/2021	Sale	0	4,861,476	2.77 / 2	0	0	0	0	0		124,119	244,082	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137113PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2020	03/22/2041	03/22/2021	Sale	0	19,902,766	2.77 / 2	0	0	0	0	0		508,138	999,267	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137255PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/19/2021	10/21/2021	Maturity	0	14,314	3.74 / 2.48	0	0	(1,601)	15	0		0	0	0	(1,601)	0	0	FX (Foreign Exchange)
Currency Swap - 137255PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/19/2021	12/15/2021	Sale	0	1,820,432	3.74 / 2.48	0	0	(115,078)	4,719	0		0	0	131	(115,209)	0	0	FX (Foreign Exchange)
Currency Swap - 137701PRM - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2020	03/23/2036	03/23/2021	Sale	0	81,567,819	2.66 / 5.62	0	0	0	0	0		(297,424)	2,691,621	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137725PRM - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2020	03/23/2036	03/23/2021	Sale	0	22,982,181	2.66 / 5.62	0	0	0	0	0		(83,801)	758,379	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137883PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2020	03/19/2036	03/19/2021	Sale	0	1,173,207	2.655 / 1.06	0	0	0	0	0		(2,203)	8,742	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137884PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2020	03/19/2036	03/19/2021	Sale	0	10,639,020	2.655 / 1.06	0	0	0	0	0		(19,978)	79,278	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 138837PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2020	01/27/2026	01/27/2021	Sale	0	8,445,600	2.56 / 2.84	0	0	0	0	0		(153,852)	194,400	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 138850PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2020	01/27/2033	01/27/2021	Sale	0	3,844,859	3.1 / 3.58	0	0	0	0	0		(39,442)	88,501	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 138854PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2020	01/27/2033	01/27/2021	Sale	0	4,600,741	3.1 / 3.58	0	0	0	0	0		(47,196)	105,899	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140293PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	10/15/2025	04/01/2021	Sale	0	1,072,071	5.8985 / 2.85	0	125,496	122,650	3,994	0		0	0	(2,847)	0	0	0	FX (Foreign Exchange)
Currency Swap - 140295PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	10/15/2025	04/01/2021	Sale	0	8,039,140	5.8985 / 2.85	0	941,060	919,714	29,953	0		0	0	(21,346)	0	0	0	FX (Foreign Exchange)
Currency Swap - 140347PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/17/2021	02/26/2031	02/26/2021	Sale	0	7,500,039	2.6 / 2.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140389PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/17/2021	02/26/2031	02/26/2021	Sale	0	8,100,982	2.6 / 2.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140390PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/17/2021	02/26/2031	02/26/2021	Sale	0	23,720,000	2.6 / 2.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140604PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	04/15/2036	04/14/2021	Sale	0	113,920,596	3.44 / 2.59	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 140699PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2021	07/07/2033	07/07/2021	Sale	0	8,217,498	3.455 / 1.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140700PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2021	07/07/2036	07/07/2021	Sale	0	8,217,498	3.595 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140726PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2021	05/19/2031	05/19/2021	Sale	0	30,118,212	3.94 / 2.15	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140827PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/20/2028	03/19/2021	Sale	0	5,658,666	2.575 / 3.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140829PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/20/2028	03/19/2021	Sale	0	12,705,899	2.321 / 2.664	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140830PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/20/2028	03/19/2021	Sale	0	2,756,102	2.321 / 2.664	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140838PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/25/2041	03/25/2021	Sale	0	4,193,690	3.36 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140865PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/25/2041	03/25/2021	Sale	0	4,193,690	3.36 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140867PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/25/2041	03/25/2021	Sale	0	23,652,521	3.36 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140869PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/25/2041	03/25/2021	Sale	0	6,290,534	3.36 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 140870PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/25/2041	03/25/2021	Sale	0	4,193,690	3.36 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141038PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2021	04/06/2028	04/06/2021	Sale	0	12,201,124	3.04 / 2.43	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141039PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2021	04/06/2028	04/06/2021	Sale	0	7,267,276	3.04 / 2.43	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141062PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2021	05/20/2033	05/20/2021	Sale	0	7,500,219	3.06 / 3.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141063PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2021	05/20/2033	05/20/2021	Sale	0	18,116,461	3.06 / 3.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141078PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2021	05/06/2031	05/06/2021	Sale	0	25,218,906	2.896 / 1.15	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141235PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2021	04/21/2031	04/21/2021	Sale	0	17,723,777	5.405 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141236PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2021	04/21/2031	04/21/2021	Sale	0	10,910,461	5.405 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141585PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2021	06/22/2028	06/22/2021	Sale	0	17,917,772	2.54 / 1.96	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141586PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2021	06/22/2028	06/22/2021	Sale	0	19,057,710	2.525 / .93	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141587PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2021	08/04/2031	08/03/2021	Sale	0	1,473,652	3.14 / 2.39	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141588PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2021	08/03/2033	08/03/2021	Sale	0	20,434,000	3.195 / 1.42	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141605PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2021	06/22/2028	06/22/2021	Sale	0	5,000,114	2.54 / 1.96	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141606PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2021	06/22/2028	06/22/2021	Sale	0	5,000,114	2.54 / 1.96	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 141822PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	10/25/2028	10/25/2021	Sale	0	5,090,176	2.86 / 1.27	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141823PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	10/25/2028	10/25/2021	Sale	0	5,140,032	2.86 / 1.27	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141837PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	06/17/2041	06/15/2021	Sale	0	7,500,036	3.809 / 4.48	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141839PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	06/17/2041	06/15/2021	Sale	0	28,775,329	3.809 / 4.48	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141854PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	08/04/2051	08/04/2021	Sale	0	7,500,052	3.911 / 2.82	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141855PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	08/04/2051	08/04/2021	Sale	0	7,500,052	3.911 / 2.82	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141879PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2021	05/27/2031	05/27/2021	Sale	0	8,387,427	3.205 / 2.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141881PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2021	11/28/2025	05/28/2021	Sale	0	19,267,500	2.24 / 2.34	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141882PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2021	05/30/2028	05/28/2021	Sale	0	1,167,611	2.695 / 2.961	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 141908PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2021	05/27/2031	05/27/2021	Sale	0	33,664,952	3.205 / 2.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142044PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2021	07/31/2028	07/30/2021	Sale	0	4,999,971	3.115 / 2.61	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142045PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2021	07/31/2031	07/30/2021	Sale	0	7,500,027	3.52 / 2.85	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142053PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2021	07/31/2028	07/30/2021	Sale	0	9,508,197	3.115 / 2.61	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142054PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2021	07/31/2028	07/30/2021	Sale	0	20,879,333	3.115 / 2.61	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142063PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/20/2021	06/20/2061	06/18/2021	Sale	0	47,576,361	3.794 / 2.72	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142064PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/20/2021	06/20/2061	06/18/2021	Sale	0	2,485,628	3.794 / 2.72	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142255PRM - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/02/2021	08/04/2031	06/17/2021	Sale	0	26,266,666	2.6525 / .0114	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142257PRM - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/02/2021	08/04/2031	06/17/2021	Sale	0	7,504,873	2.6525 / .0114	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142370PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	06/24/2021	Sale	0	6,337,382	4.1875 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142371PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	06/24/2021	Sale	0	15,893,154	4.1875 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142372PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	06/24/2021	Sale	0	11,166,786	4.1875 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142373PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2021	06/15/2031	06/24/2021	Sale	0	40,857,201	4.1875 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142581PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2021	07/29/2031	07/29/2021	Sale	0	6,298,660	3.22 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142583PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2021	07/29/2031	07/29/2021	Sale	0	11,017,761	3.22 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 142584PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2021	07/29/2031	07/29/2021	Sale	0	32,347,198	3.22 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142633PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/23/2021	09/23/2036	09/23/2021	Sale	0	10,400,471	3.07 / 2.38	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142634PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/23/2021	09/23/2036	09/23/2021	Sale	0	7,636,343	3.07 / 2.38	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142635PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/23/2021	09/23/2036	09/23/2021	Sale	0	7,556,420	3.07 / 2.38	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 142750PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2021	09/02/2036	09/01/2021	Sale	0	7,626,707	3.285 / 2.57	0	10,501	10,501	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 144668PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/04/2021	10/01/2031	08/19/2021	Sale	0	12,778,794	4.113 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 144683PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/04/2021	10/01/2031	08/19/2021	Sale	0	7,545,987	4.113 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 144691PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/04/2021	10/01/2031	08/19/2021	Sale	0	12,223,142	4.03 / 2.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 144692PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/04/2021	10/01/2031	08/19/2021	Sale	0	7,217,901	4.03 / 2.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 145610PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AS2 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	11/01/2021	11/01/2021	Maturity	0	1,243,915	4.6475 / 3.88	0	182,090	197,645	1,591	0		0	0	(182,090)	197,645	0	0	FX (Foreign Exchange)
Currency Swap - 145940PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	11/22/2021	11/22/2021	Maturity	0	1,588,236	4.36 / 4.14	0	218,666	249,807	809	0		0	0	(218,666)	249,807	0	0	FX (Foreign Exchange)
Currency Swap - 145941PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	11/22/2021	11/22/2021	Maturity	0	2,183,825	4.36 / 4.14	0	300,666	343,484	1,112	0		0	0	(300,666)	343,484	0	0	FX (Foreign Exchange)
Currency Swap - 145942PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	11/22/2021	11/22/2021	Maturity	0	1,904,280	4.36 / 4.14	0	262,178	299,516	970	0		0	0	(262,178)	299,516	0	0	FX (Foreign Exchange)
Currency Swap - 145945PR - Receive: Fixed USD Pay: Fixed EUR	N7891*AC6 - AVR - Afvalverwerking B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	12/10/2021	12/10/2021	Maturity	0	1,556,476	4.02 / 2.21	0	80,265	137,510	7,747	0		0	0	(80,265)	137,510	0	0	FX (Foreign Exchange)
Currency Swap - 146009PR - Receive: Fixed USD Pay: Fixed GBP	G79978AF8 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/18/2021	10/18/2021	Maturity	0	3,862,076	4.371 / 4.47	0	486,425	487,064	10,600	0		0	0	(486,425)	487,064	0	0	FX (Foreign Exchange)
Currency Swap - 146019PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	06/16/2023	12/16/2021	Maturity	0	158,654	5.755 / 6.6	0	(14,902)	(10,090)	(391)	0		0	0	14,902	(10,090)	0	0	FX (Foreign Exchange)
Currency Swap - 146055PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	09/26/2028	11/01/2021	Sale	0	10,064,677	3.935 / 2.875	0	1,313,361	1,260,077	21,468	0		0	0	(53,283)	0	0	0	FX (Foreign Exchange)
Currency Swap - 146061PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/17/2023	10/17/2021	Maturity	0	5,175,365	4.4655 / 3.64	0	5,856,744	5,175,365	29,530	0		0	0	(681,379)	0	0	0	FX (Foreign Exchange)
Currency Swap - 146061PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/17/2023	10/18/2021	Maturity	0	0	4.4655 / 3.64	0	(5,175,365)	(4,451,347)	(24,594)	0		0	0	0	724,018	0	0	FX (Foreign Exchange)
Currency Swap - 146064PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AM5 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/31/2023	11/19/2021	Sale	0	1,009,096	5.08 / 4.23	0	159,063	(7,721)	2,348	0		0	0	(16,870)	(149,914)	0	0	FX (Foreign Exchange)
Currency Swap - 146065PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AM5 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/31/2023	11/19/2021	Sale	0	3,704,005	5.08 / 4.23	0	583,861	(28,340)	8,618	0		0	0	(61,925)	(550,277)	0	0	FX (Foreign Exchange)
Currency Swap - 146071PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AM5 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/31/2023	11/19/2021	Sale	0	2,568,607	5.08 / 4.23	0	404,889	(19,653)	5,976	0		0	0	(42,943)	(381,599)	0	0	FX (Foreign Exchange)
Currency Swap - 146073PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AS2 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	11/01/2021	11/01/2021	Maturity	0	195,657	4.6475 / 3.88	0	28,641	31,088	250	0		0	0	(28,641)	31,088	0	0	FX (Foreign Exchange)
Currency Swap - 146076PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/09/2024	10/09/2021	Maturity	0	254,885	6.62 / 4.65	0	23,647	22,598	530	0		0	0	(23,647)	22,598	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 146077PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/09/2024	10/09/2021	Maturity	0	461,667	6.62 / 4.65	0	42,832	40,932	960	0		0	0	(42,832)	40,932	0	0	FX (Foreign Exchange)
Currency Swap - 146084PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	10/09/2024	10/09/2021	Maturity	0	254,885	6.62 / 4.65	0	23,647	22,598	530	0		0	0	(23,647)	22,598	0	0	FX (Foreign Exchange)
Currency Swap - 146114PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	08/01/2022	11/24/2021	Sale	0	2,083,887	4.24 / 2.38	0	(146,691)	11,951	9,152	0		0	0	36,056	122,587	0	0	FX (Foreign Exchange)
Currency Swap - 146115PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	08/01/2022	11/24/2021	Sale	0	7,049,659	4.24 / 2.38	0	(496,247)	40,431	30,960	0		0	0	121,975	414,704	0	0	FX (Foreign Exchange)
Currency Swap - 146121PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	08/01/2022	11/24/2021	Sale	0	5,075,890	4.24 / 2.38	0	(357,308)	29,111	22,292	0		0	0	87,824	298,594	0	0	FX (Foreign Exchange)
Currency Swap - 146132PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	09/26/2028	11/01/2021	Sale	0	918,818	3.935 / 2.875	0	119,899	115,034	1,996	0		0	0	(4,864)	0	0	0	FX (Foreign Exchange)
Currency Swap - 146172PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	09/29/2024	12/22/2021	Sale	0	7,233,814	3.45 / 3.07	0	859,393	1,014,049	10,362	0		0	0	(77,882)	232,538	0	0	FX (Foreign Exchange)
Currency Swap - 146173PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	09/29/2024	12/22/2021	Sale	0	12,917,525	3.45 / 3.07	0	1,534,631	1,810,803	18,504	0		0	0	(139,075)	415,247	0	0	FX (Foreign Exchange)
Currency Swap - 146246PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	09/30/2024	12/22/2021	Sale	0	4,536,627	4.25 / 2.83	0	(259,789)	(137,652)	16,524	0		0	0	21,408	100,729	0	0	FX (Foreign Exchange)
Currency Swap - 146294PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	12/31/2021	12/31/2021	Maturity	0	8,631,895	3.17 / 2.57	0	(291,993)	(309,905)	17,120	0		0	0	291,993	(309,905)	0	0	FX (Foreign Exchange)
Currency Swap - 146299PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	12/31/2021	12/31/2021	Maturity	0	11,978,337	3.17 / 2.57	0	(405,194)	(430,050)	23,757	0		0	0	405,194	(430,050)	0	0	FX (Foreign Exchange)
Currency Swap - 146885PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	07/30/2022	11/01/2021	Sale	0	1,254,921	6.3435 / 5.44	0	0	0	1,890	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 146888PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	07/30/2022	11/01/2021	Sale	0	4,415,491	6.3435 / 5.44	0	0	0	6,649	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 146935PR - Receive: Fixed USD Pay: Fixed CAD	218493AB0 - Cordelio AmalCo GP I Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	06/30/2034	12/31/2021	Maturity	0	75,493	4.38 / 4.087	0	(1,651)	(3,858)	73	0		0	0	1,651	(3,858)	0	0	FX (Foreign Exchange)
Currency Swap - 146938PR - Receive: Fixed USD Pay: Fixed CAD	218493AA2 - Cordelio AmalCo GP I Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	09/30/2034	09/30/2021	Maturity	0	187,014	4.38 / 4.087	0	(4,254)	(8,983)	44	0		0	0	4,254	(8,983)	0	0	FX (Foreign Exchange)
Currency Swap - 146951PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	04/18/2028	10/16/2021	Maturity	0	2,725	4.3155 / 2.77	0	(74)	(173)	5	0		0	0	74	(173)	0	0	FX (Foreign Exchange)
Currency Swap - 146954PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AE4 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	04/18/2028	10/16/2021	Maturity	0	181,794	4.25 / 2.69	0	(4,846)	(11,565)	355	0		0	0	4,846	(11,565)	0	0	FX (Foreign Exchange)
Currency Swap - 146957PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	39,521	4.11 / 2.6	0	1,202	(1,426)	58	0		0	0	(1,202)	(1,426)	0	0	FX (Foreign Exchange)
Currency Swap - 146965PR - Receive: Fixed USD Pay: Fixed AUD	Q0214#AB6 - Alsco Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	05/24/2024	11/24/2021	Maturity	0	1,572,198	2.68 / 3.33	0	18,659	58,615	(2,356)	0		0	0	(18,659)	58,615	0	0	FX (Foreign Exchange)
Currency Swap - 146991PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AS2 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	11/01/2021	11/01/2021	Maturity	0	1,619,784	4.6475 / 3.88	0	0	257,367	2,072	0		0	0	0	257,367	0	0	FX (Foreign Exchange)
Currency Swap - 147012PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	08/12/2026	11/19/2021	Sale	0	999,125	4.7 / 2.83	0	0	7,359	4,204	0		0	0	0	7,359	0	0	FX (Foreign Exchange)
Currency Swap - 147015PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	08/12/2026	11/19/2021	Sale	0	2,798,210	4.7 / 2.83	0	0	20,611	11,773	0		0	0	0	20,611	0	0	FX (Foreign Exchange)
Currency Swap - 147018PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	08/12/2026	11/19/2021	Sale	0	2,179,910	4.7 / 2.83	0	0	16,057	9,172	0		0	0	0	16,057	0	0	FX (Foreign Exchange)
Currency Swap - 147035PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/01/2021	07/31/2025	09/27/2021	Sale	0	3,176,480	6.365 / 6.39	0	5,506	15,976	(60)	0		0	0	(108)	10,578	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 147058PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/21/2021	06/01/2028	10/25/2021	Maturity	0	31,165	4.089 / 3.17	0	(1,041)	(2,023)	29	0		0	0	1,041	(2,023)	0	0	FX (Foreign Exchange)
Currency Swap - 147446PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	11/15/2042	12/09/2021	Sale	0	1,821,551	3.19 / 3.64	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147449PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	11/15/2042	12/09/2021	Sale	0	2,155,426	3.19 / 3.64	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 147450PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	11/15/2042	12/09/2021	Sale	0	13,151,024	3.19 / 3.64	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148075PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2021	11/23/2027	11/23/2021	Sale	0	113,340,030	2.555 / 1.12	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148299PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2021	12/08/2031	12/07/2021	Sale	0	9,516,447	2.6975 / 1.03	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148301PRM - Receive: Fixed USD Pay: Fixed CHF	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2021	12/08/2031	12/07/2021	Sale	0	157,090,405	2.6925 / .88	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148398PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2021	12/08/2031	12/07/2021	Sale	0	9,950,786	2.6975 / 1.03	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148399PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2021	12/08/2031	12/07/2021	Sale	0	27,266,000	2.6975 / 1.03	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148880PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/16/2031	12/16/2021	Sale	0	7,645,361	2.925 / 1.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148882PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/16/2031	12/16/2021	Sale	0	10,446,025	2.925 / 1.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148883PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/16/2031	12/16/2021	Sale	0	7,916,393	2.925 / 1.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 148884PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/16/2031	12/16/2021	Sale	0	10,231,458	2.925 / 1.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												1,160,101	6,423,966	22,199,980	4,305,144	0	XXX	(7,836,188)	37,554,613	(2,225,046)	14,627,770	0	0	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	01/12/2021	Sale	0	0	5941 / Total Return	0	0	(7,556,962)	0	0		0	0	0	(7,556,962)	0	0	LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	04/12/2021	Sale	0	0	5944 / Total Return	0	0	(5,547,970)	0	0		0	0	0	(5,547,970)	0	0	LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	07/12/2021	Sale	0	0	5578 / Total Return	0	0	(4,622,689)	0	0		0	0	0	(4,622,689)	0	0	LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	10/12/2021	Sale	0	0	489 / Total Return	0	0	(1,665,369)	0	0		0	0	0	(1,665,369)	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	02/10/2021	Sale	0	0	578 / Total Return	0	0	(7,483,036)	0	0		0	0	0	(7,483,036)	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	05/11/2021	Sale	0	0	5559 / Total Return	0	0	(6,575,013)	0	0		0	0	0	(6,575,013)	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	08/11/2021	Sale	0	0	527 / Total Return	0	0	(4,271,075)	0	0		0	0	0	(4,271,075)	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	11/10/2021	Sale	0	0	4904 / Total Return	0	0	(5,670,427)	0	0		0	0	0	(5,670,427)	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2018	10/31/2023	01/29/2021	Sale	0	0	7844 / Total Return	0	0	(15,290,731)	0	0		0	0	0	(15,290,731)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	04/29/2021	Sale	0	0	7815 / Total Return	0	0	(5,670,332)	0	0		0	0	0	(5,670,332)	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	07/29/2021	Sale	0	0	7555 / Total Return	0	0	(1,690,239)	0	0		0	0	0	(1,690,239)	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	10/29/2021	Sale	0	0	6985 / Total Return	0	0	(2,088,834)	0	0		0	0	0	(2,088,834)	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	01/14/2021	Sale	0	0	6691 / Total Return	0	0	(14,799,624)	0	0		0	0	0	(14,799,624)	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	04/14/2021	Sale	0	0	6694 / Total Return	0	0	(4,860,444)	0	0		0	0	0	(4,860,444)	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	07/14/2021	Sale	0	0	6328 / Total Return	0	0	(3,796,524)	0	0		0	0	0	(3,796,524)	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	10/14/2021	Maturity	0	1,187,520	564 / Total Return	0	0	0	5,941	0		147,131	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	10/14/2021	Sale	0	0	564 / Total Return	0	0	1,187,520	0	0		0	0	0	1,187,520	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	02/10/2021	Sale	0	0	4086 / Total Return	0	0	(14,965,289)	0	0		0	0	0	(14,965,289)	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	05/11/2021	Sale	0	0	3975 / Total Return	0	0	(13,149,337)	0	0		0	0	0	(13,149,337)	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	08/11/2021	Sale	0	0	3549 / Total Return	0	0	(8,541,703)	0	0		0	0	0	(8,541,703)	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	11/10/2021	Sale	0	0	3223 / Total Return	0	0	(11,340,260)	0	0		0	0	0	(11,340,260)	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	03/23/2021	Sale	0	0	4886 / Total Return	0	0	(8,204,652)	0	0		0	0	0	(8,204,652)	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	06/23/2021	Sale	0	0	4366 / Total Return	0	0	(11,529,113)	0	0		0	0	0	(11,529,113)	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	09/22/2021	Sale	0	0	3845 / Total Return	0	0	(5,225,185)	0	0		0	0	0	(5,225,185)	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	12/22/2021	Sale	0	0	3739 / Total Return	0	0	(8,022,895)	0	0		0	0	0	(8,022,895)	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	03/24/2021	Sale	0	0	4449 / Total Return	0	0	(18,992,771)	0	0		0	0	0	(18,992,771)	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	06/23/2021	Sale	0	0	3969 / Total Return	0	0	(21,858,025)	0	0		0	0	0	(21,858,025)	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	09/23/2021	Sale	0	0	3379 / Total Return	0	0	(10,571,027)	0	0		0	0	0	(10,571,027)	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	12/23/2021	Sale	0	0	3284 / Total Return	0	0	(22,872,312)	0	0		0	0	0	(22,872,312)	0	0	LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	02/09/2021	Sale	0	0	528 / Total Return	0	0	(11,702,131)	0	0		0	0	0	(11,702,131)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	05/07/2021	Sale	0	0	.5076 / Total Return	0	0	(8,839,823)	0	0		0	0	0	(8,839,823)	0	0	LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	08/09/2021	Sale	0	0	.4849 / Total Return	0	0	(8,348,610)	0	0		0	0	0	(8,348,610)	0	0	LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	11/09/2021	Sale	0	0	.4404 / Total Return	0	0	(8,595,455)	0	0		0	0	0	(8,595,455)	0	0	LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2020	02/10/2021	02/10/2021	Maturity	0	85,566,209	.2259 / Total Return	0	0	0	21,475	0		17,420,847	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2020	02/10/2021	02/10/2021	Sale	0	0	.2259 / Total Return	0	0	(33,920,078)	0	0		0	0	0	(33,920,078)	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	03/17/2021	Sale	0	0	.7488 / Total Return	0	0	(7,981,511)	0	0		0	0	0	(7,981,511)	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	06/17/2021	Sale	0	0	.702 / Total Return	0	0	(11,260,227)	0	0		0	0	0	(11,260,227)	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	09/16/2021	Sale	0	0	.6448 / Total Return	0	0	(1,508,848)	0	0		0	0	0	(1,508,848)	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	12/16/2021	Maturity	0	5,842,046	.64 / Total Return	0	0	0	38,536	0		101,953	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	12/16/2021	Sale	0	0	.64 / Total Return	0	0	5,842,046	0	0		0	0	0	5,842,046	0	0	LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2020	04/16/2021	01/19/2021	Sale	0	0	-0.16175 / Total Return	0	0	(35,563,982)	0	0		0	0	0	(35,563,982)	0	0	LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2020	04/16/2021	04/16/2021	Maturity	0	106,840,704	-.1266 / Total Return	0	0	0	(38,516)	0		23,723,977	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2020	04/16/2021	04/16/2021	Sale	0	0	-.1266 / Total Return	0	0	(6,445,037)	0	0		0	0	0	(6,445,037)	0	0	LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	04/16/2021	04/16/2021	Maturity	0	35,563,982	-.1266 / Total Return	0	0	0	(10,689)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2020	07/15/2021	01/14/2021	Sale	0	0	.5119 / Total Return	0	0	(15,570,786)	0	0		0	0	0	(15,570,786)	0	0	LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2020	07/15/2021	04/15/2021	Sale	0	0	.5163 / Total Return	0	0	(4,696,527)	0	0		0	0	0	(4,696,527)	0	0	LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2020	07/15/2021	07/15/2021	Maturity	0	103,849,431	.4588 / Total Return	0	0	0	269,944	0		13,456,114	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2020	07/15/2021	07/15/2021	Sale	0	0	.4588 / Total Return	0	0	(5,662,696)	0	0		0	0	0	(5,662,696)	0	0	LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2021	07/15/2021	07/15/2021	Maturity	0	15,570,786	.4588 / Total Return	0	0	0	38,080	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	07/15/2021	07/15/2021	Maturity	0	4,696,527	.4588 / Total Return	0	0	0	5,446	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed .	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2020	09/29/2021	03/29/2021	Sale	0	0	.101 / Total Return	0	0	(8,186,123)	0	0		0	0	0	(8,186,123)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2020	09/29/2021	06/29/2021	Sale	0	0	.043 / Total Return	0	0	(6,698,350)	0	0		0	0	0	(6,698,350)	0	0	LD (Liability Cashflow)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2020	09/29/2021	09/17/2021	Sale	0	85,158,661	-.0051 / Total Return	0	0	3,362,260	26,822	0		(782,542)	0	0	3,362,260	0	0	LD (Liability Cashflow)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	09/29/2021	09/17/2021	Sale	0	8,186,123	-.0051 / Total Return	0	0	323,207	823	0		0	0	0	323,207	0	0	LD (Liability Cashflow)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2021	09/29/2021	09/17/2021	Sale	0	6,698,350	-.0051 / Total Return	0	0	264,466	(63)	0		0	0	0	264,466	0	0	LD (Liability Cashflow)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	01/14/2021	Sale	0	0	Total Return / .1338	0	0	18,980,161	0	0		0	0	0	18,980,161	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	01/19/2021	Sale	0	16,526,029	Total Return / .1338	0	0	146,054	(1,415)	0		(4,866,981)	0	0	146,054	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	03/12/2021	Sale	0	8,519,359	Total Return / .1338	0	0	854,130	(2,439)	0		(2,508,985)	0	0	854,130	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	04/14/2021	Sale	0	0	Total Return / .0858	0	0	2,196,388	0	0		0	0	0	2,196,388	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	07/14/2021	Sale	0	0	Total Return / .0329	0	0	1,561,631	0	0		0	0	0	1,561,631	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/14/2021	Maturity	0	23,142,232	Total Return / .0268	0	0	0	(16,079)	0		(6,815,479)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/14/2021	Sale	0	0	Total Return / .0268	0	0	(1,231,973)	0	0		0	0	0	(1,231,973)	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/14/2021	10/14/2021	10/14/2021	Maturity	0	18,980,161	Total Return / .0268	0	0	0	(12,055)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/14/2021	10/14/2021	10/14/2021	Maturity	0	2,196,388	Total Return / .0268	0	0	0	(661)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/30/2021	10/14/2021	10/14/2021	Maturity	0	21,071,882	Total Return / .0268	0	635,038	0	(5,334)	0		0	0	(650,204)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/14/2021	10/14/2021	10/14/2021	Maturity	0	0	Total Return / .0268	0	15,166	0	(131)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	01/14/2021	Sale	0	0	.1289 / Total Return	0	0	(18,980,161)	0	0		0	0	0	(18,980,161)	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	01/19/2021	Sale	0	16,526,029	.1289 / Total Return	0	0	(146,054)	1,415	0		4,866,981	0	0	(146,054)	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	03/12/2021	Sale	0	8,519,359	.1338 / Total Return	0	0	(854,130)	2,439	0		2,508,985	0	0	(854,130)	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	04/14/2021	Sale	0	0	.1338 / Total Return	0	0	(2,196,388)	0	0		0	0	0	(2,196,388)	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	07/14/2021	Sale	0	0	.0858 / Total Return	0	0	(1,561,631)	0	0		0	0	0	(1,561,631)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/14/2021	Maturity	0	23,142,232	.0329 / Total Return	0	0	0	16,079	0		6,815,479	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/14/2021	Sale	0	0	.0329 / Total Return	0	0	1,231,973	0	0		0	0	0	1,231,973	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/14/2021	10/14/2021	10/14/2021	Maturity	0	18,980,161	.0329 / Total Return	0	0	0	12,055	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/14/2021	10/14/2021	10/14/2021	Maturity	0	2,196,388	.0329 / Total Return	0	0	0	661	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/30/2021	10/14/2021	10/14/2021	Maturity	0	21,071,882	.0329 / Total Return	0	(635,038)	0	5,334	0		0	0	650,204	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/14/2021	10/14/2021	10/14/2021	Maturity	0	0	.0329 / Total Return	0	(15,166)	0	131	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	01/14/2021	Sale	0	0	.Total Return / .4038	0	0	19,659,957	0	0		0	0	0	19,659,957	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	04/14/2021	Sale	0	0	.Total Return / .3558	0	0	19,437,831	0	0		0	0	0	19,437,831	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	04/30/2021	Sale	0	24,083,785	.Total Return / .3558	0	0	372,628	(32,854)	0		(2,796,968)	0	0	372,628	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	07/14/2021	Sale	0	0	.Total Return / .3029	0	0	13,507,649	0	0		0	0	0	13,507,649	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	08/04/2021	Sale	0	12,653,917	.Total Return / .3029	0	0	69,775	(28,589)	0		(1,469,561)	0	0	69,775	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/14/2021	Maturity	0	115,126,747	.Total Return / .2968	0	0	0	(326,935)	0		(13,370,233)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/14/2021	Sale	0	0	.Total Return / .2968	0	0	(876,586)	0	0		0	0	0	(876,586)	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/14/2021	10/14/2021	10/14/2021	Maturity	0	19,659,957	.Total Return / .2968	0	0	0	(52,741)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/19/2021	10/14/2021	04/30/2021	Sale	0	3,072,314	.Total Return / .3558	0	2,736	47,535	(3,467)	0		0	0	(1,329)	45,882	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/19/2021	10/14/2021	08/04/2021	Sale	0	1,614,231	.Total Return / .3029	0	1,349	8,901	(3,267)	0		0	0	(1,222)	8,556	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/19/2021	10/14/2021	10/14/2021	Maturity	0	17,194,434	.Total Return / .2968	0	14,368	0	(44,777)	0		0	0	(16,693)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2021	10/14/2021	04/30/2021	Sale	0	3,160,567	.Total Return / .3558	0	114,749	48,901	(1,653)	0		0	0	(38,581)	(37,598)	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2021	10/14/2021	08/04/2021	Sale	0	1,660,601	.Total Return / .3029	0	56,564	9,157	(2,355)	0		0	0	(47,926)	(8,636)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	10/14/2021	10/14/2021	Maturity	0	17,688,349	Total Return / .2968	0	602,511	0	(35,351)	0		0	0	(700,018)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	10/14/2021	10/14/2021	Maturity	0	0	Total Return / .2968	0	70,671	0	(32,525)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2021	10/14/2021	10/14/2021	Maturity	0	0	Total Return / .2968	0	49,111	0	(10,455)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	01/14/2021	Sale	0	0	.3989 / Total Return	0	0	(19,659,957)	0	0		0	0	0	(19,659,957)	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	04/14/2021	Sale	0	0	.4038 / Total Return	0	0	(19,437,831)	0	0		0	0	0	(19,437,831)	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	04/30/2021	Sale	0	24,083,785	.4038 / Total Return	0	0	(372,628)	32,854	0		2,796,968	0	0	(372,628)	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	07/14/2021	Sale	0	0	.3558 / Total Return	0	0	(13,507,649)	0	0		0	0	0	(13,507,649)	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	08/04/2021	Sale	0	12,653,917	.3029 / Total Return	0	0	(69,775)	28,589	0		1,469,561	0	0	(69,775)	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	10/14/2021	Maturity	0	115,126,747	.3029 / Total Return	0	0	0	326,935	0		13,370,233	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	10/14/2021	Sale	0	0	.3029 / Total Return	0	0	876,586	0	0		0	0	0	876,586	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2021	10/14/2021	10/14/2021	Maturity	0	19,659,957	.3029 / Total Return	0	0	0	52,741	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	10/14/2021	04/30/2021	Sale	0	3,072,314	.4038 / Total Return	0	(2,736)	(47,535)	3,467	0		1,305	0	(45,857)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	10/14/2021	08/04/2021	Sale	0	1,614,231	.3029 / Total Return	0	(1,349)	(8,901)	3,267	0		1,234	0	(8,567)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	10/14/2021	10/14/2021	Maturity	0	17,194,434	.3029 / Total Return	0	(14,368)	0	44,777	0		16,693	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	10/14/2021	04/30/2021	Sale	0	3,160,567	.4038 / Total Return	0	(114,749)	(48,901)	1,653	0		38,581	0	37,598	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	10/14/2021	08/04/2021	Sale	0	1,660,601	.3029 / Total Return	0	(56,564)	(9,157)	2,355	0		47,926	0	8,636	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	10/14/2021	10/14/2021	Maturity	0	17,688,349	.3029 / Total Return	0	(602,511)	0	35,351	0		0	0	700,018	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	10/14/2021	10/14/2021	Maturity	0	0	.3029 / Total Return	0	(70,671)	0	32,525	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2021	10/14/2021	10/14/2021	Maturity	0	0	.3029 / Total Return	0	(49,111)	0	10,455	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	01/19/2021	Sale	0	0	Total Return / .5534	0	0	4,783,080	0	0		0	0	0	4,783,080	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	04/19/2021	Sale	0	0	Total Return / .5198	0	0	1,094,316	0	0		0	0	0	1,094,316	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	07/19/2021	Sale	0	0	Total Return / .4639	0	0	1,398,683	0	0		0	0	0	1,398,683	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	10/18/2021	Maturity	0	24,610,599	Total Return / .4523	0	0	0	(102,137)	0		(3,955,100)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	10/18/2021	Sale	0	0	Total Return / .4523	0	0	(783,344)	0	0		0	0	0	(783,344)	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	10/18/2021	10/18/2021	Maturity	0	4,783,080	Total Return / .4523	0	0	0	(18,510)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	10/18/2021	10/18/2021	Maturity	0	1,094,316	Total Return / .4523	0	0	0	(2,721)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2021	10/18/2021	10/18/2021	Maturity	0	8,372,172	Total Return / .4523	0	(14,071)	0	(19,003)	0		0	0	14,578	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	10/18/2021	10/18/2021	Maturity	0	0	Total Return / .4523	0	(506)	0	(1,640)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	10/18/2021	10/18/2021	Maturity	0	5,071,623	Total Return / .4523	0	40,285	0	(4,575)	0		0	0	(40,285)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	01/19/2021	Sale	0	0	.5478 / Total Return	0	0	(4,783,080)	0	0		0	0	0	(4,783,080)	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	04/19/2021	Sale	0	0	.5534 / Total Return	0	0	(1,094,316)	0	0		0	0	0	(1,094,316)	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	07/19/2021	Sale	0	0	.5198 / Total Return	0	0	(1,398,683)	0	0		0	0	0	(1,398,683)	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	10/18/2021	Maturity	0	24,610,599	.4639 / Total Return	0	0	0	102,137	0		3,955,100	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	10/18/2021	Sale	0	0	.4639 / Total Return	0	0	783,344	0	0		0	0	0	783,344	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	10/18/2021	10/18/2021	Maturity	0	4,783,080	.4639 / Total Return	0	0	0	18,510	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	10/18/2021	10/18/2021	Maturity	0	1,094,316	.4639 / Total Return	0	0	0	2,721	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2021	10/18/2021	10/18/2021	Maturity	0	8,372,172	.4639 / Total Return	0	14,071	0	19,003	0		0	0	(14,578)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	10/18/2021	10/18/2021	Maturity	0	0	.4639 / Total Return	0	506	0	1,640	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	10/18/2021	10/18/2021	Maturity	0	5,071,623	.4639 / Total Return	0	(40,285)	0	4,575	0		0	0	40,285	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136846CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	01/21/2021	01/21/2021	Maturity	0	29,999,966	Total Return / .5136	0	0	0	(8,473)	0		(897,450)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136846CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	01/21/2021	01/21/2021	Sale	0	0	Total Return / .5136	0	0	1,296,235	0	0		0	0	0	1,296,235	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	10/18/2021	01/19/2021	Sale	0	0	Total Return / .1634	0	0	4,474,744	0	0		0	0	0	4,474,744	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	10/18/2021	04/16/2021	Maturity	0	661,491	Total Return / .0623	0	0	0	(320)	0		(98,961)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	10/18/2021	04/16/2021	Sale	0	0	Total Return / .1634	0	0	(661,491)	0	0		0	0	0	(661,491)	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	10/18/2021	07/16/2021	Sale	0	0	Total Return / .1298	0	0	480,800	0	0		0	0	0	480,800	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	10/18/2021	10/18/2021	Maturity	0	20,338,560	Total Return / .0623	0	0	0	(19,709)	0		(3,042,705)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	10/18/2021	10/18/2021	Sale	0	0	Total Return / .0623	0	0	(1,701,523)	0	0		0	0	0	(1,701,523)	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	10/18/2021	10/18/2021	Maturity	0	4,474,744	Total Return / .0623	0	0	0	(3,941)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2021	10/18/2021	10/18/2021	Maturity	0	480,800	Total Return / .0623	0	0	0	(83)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	10/18/2021	10/18/2021	Maturity	0	6,833,873	Total Return / .0623	0	(172,205)	0	(890)	0		0	0	172,205	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	01/28/2021	01/20/2021	Sale	0	3,005,608	Total Return / .591	0	0	194,118	(1,036)	0		(39,823)	0	0	194,118	0	0	EL (Equity Risk Liability)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	01/28/2021	01/28/2021	Maturity	0	20,599,124	Total Return / .5585	0	0	0	(6,697)	0		(272,928)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	01/28/2021	01/28/2021	Sale	0	0	Total Return / .5585	0	0	559,412	0	0		0	0	0	559,412	0	0	EL (Equity Risk Liability)
Total Return Swap - 137104CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	01/28/2021	01/28/2021	Maturity	0	37,817,000	Total Return / .5585	0	0	0	(12,296)	0		(501,055)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 137104CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	01/28/2021	01/28/2021	Sale	0	0	Total Return / .5585	0	0	1,027,000	0	0		0	0	0	1,027,000	0	0	EL (Equity Risk Liability)
Total Return Swap - 137808CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	01/06/2021	Maturity	0	62,808,977	Total Return / .2373	0	0	0	(52,295)	0		(1,512,814)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 137808CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	01/06/2021	Sale	0	0	Total Return / .2373	0	0	618,163	0	0		0	0	0	618,163	0	0	EL (Equity Risk Liability)
Total Return Swap - 137809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	01/06/2021	Maturity	0	118,755,424	Total Return / .2373	0	0	0	(39,005)	0		(8,948,258)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 137809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	01/06/2021	Sale	0	0	Total Return / .2373	0	0	8,810,396	0	0		0	0	0	8,810,396	0	0	EL (Equity Risk Liability)
Total Return Swap - 137809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2020	01/06/2021	01/06/2021	Maturity	0	13,456,627	Total Return / .2373	544,777	0	0	(4,420)	0		(888,151)	0	(125,810)	0	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 137809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	01/06/2021	01/06/2021	Maturity	0	14,768,677	Total Return / .2373	1,231,116	0	0	(4,851)	0		(650,946)	0	(461,878)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 138482CM - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/24/2021	03/24/2021	Maturity	0	23,987,810	5481 / Total Return	0	0	0	30,318	0		192,477	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 138482CM - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/24/2021	03/24/2021	Sale	0	0	5481 / Total Return	0	0	(1,244,097)	0	0		0	0	0	(1,244,097)	0	0	LD (Liability Cashflow)
Total Return Swap - 138560CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2020	03/23/2021	03/23/2021	Maturity	0	558,232,229	Total Return / .6469	0	0	0	(861,317)	0		(4,481,223)	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 138560CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2020	03/23/2021	03/23/2021	Sale	0	0	Total Return / .6469	0	0	30,296,593	0	0		0	0	0	30,296,593	0	0	LD (Liability Cashflow)
Total Return Swap - 139045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2021	02/08/2021	02/08/2021	Maturity	0	78,516,913	Total Return / .1926	0	0	0	(43,184)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 139045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	02/08/2021	02/08/2021	Maturity	0	107,301,350	Total Return / .1926	0	3,726,118	0	(38,770)	0		0	0	(3,726,118)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 139045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	02/08/2021	02/08/2021	Sale	0	0	Total Return / .1926	0	0	8,806,820	0	0		0	0	0	8,806,820	0	0	EL (Equity Risk Liability)
Total Return Swap - 139048CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2021	02/08/2021	01/28/2021	Sale	0	7,281,138	Total Return / .2373	0	0	702,982	(1,232)	0		0	0	0	702,982	0	0	EL (Equity Risk Liability)
Total Return Swap - 139048CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2021	02/08/2021	02/04/2021	Sale	0	100,240,328	Total Return / .2373	0	0	10,583,440	(18,913)	0		0	0	0	10,583,440	0	0	EL (Equity Risk Liability)
Total Return Swap - 139048CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2021	02/08/2021	02/08/2021	Maturity	0	33,114,218	Total Return / .1926	0	0	0	(16,695)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 139048CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2021	02/08/2021	02/08/2021	Sale	0	0	Total Return / .1926	0	0	4,379,937	0	0		0	0	0	4,379,937	0	0	EL (Equity Risk Liability)
Total Return Swap - 139616CM - Receive: Fixed Pay: Floating 3 Month Libor +27.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	04/21/2021	04/21/2021	Maturity	0	21,014,448	Total Return / .461	0	0	0	(26,196)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 139616CM - Receive: Fixed Pay: Floating 3 Month Libor +27.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2021	04/21/2021	04/21/2021	Sale	0	0	Total Return / .461	0	0	172,866	0	0		0	0	0	172,866	0	0	EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2022	04/28/2021	Sale	0	0	Total Return / .409	0	0	11,629,473	0	0		0	0	0	11,629,473	0	0	EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2022	07/28/2021	Sale	0	0	Total Return / .3566	0	0	2,187,440	0	0		0	0	0	2,187,440	0	0	EL (Equity Risk Liability)
Total Return Swap - 139762CM - Receive: Fixed Pay: Floating 3 Month Libor +22.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2021	01/28/2022	10/28/2021	Sale	0	0	Total Return / .3609	0	0	8,618,902	0	0		0	0	0	8,618,902	0	0	EL (Equity Risk Liability)
Total Return Swap - 140073CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/08/2021	02/08/2021	Sale	0	48,446,071	Total Return / .1926	0	0	552,906	(518)	0		0	0	0	552,906	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap - 140073CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/08/2021	03/08/2021	Maturity	0	148,541,258	Total Return / 1755	0	0	0	(45,058)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140073CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/08/2021	03/08/2021	Sale	0	0	Total Return / 1755	0	0	(3,731,555)	0	0		0	0	0	(3,731,555)	0	0	EL (Equity Risk Liability)
Total Return Swap - 140075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/08/2021	03/08/2021	Maturity	0	40,035,174	Total Return / 1755	0	0	0	3,737	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/08/2021	03/08/2021	Sale	0	0	Total Return / 1755	0	0	(2,314,806)	0	0		0	0	0	(2,314,806)	0	0	EL (Equity Risk Liability)
Total Return Swap - 140075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2021	03/08/2021	03/08/2021	Maturity	0	47,432,364	Total Return / 1755	0	1,887,418	0	4,935	0		0	0	(1,887,418)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2021	03/08/2021	03/08/2021	Maturity	0	7,487,537	Total Return / 1755	0	106,962	0	1,660	0		0	0	(106,962)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140752CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2021	04/07/2021	03/12/2021	Sale	0	85,870,983	Total Return / 1755	0	0	4,037,233	(3,349)	0		0	0	0	4,037,233	0	0	EL (Equity Risk Liability)
Total Return Swap - 140752CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2021	04/07/2021	03/18/2021	Sale	0	54,723,236	Total Return / 1755	0	0	2,201,735	(3,735)	0		0	0	0	2,201,735	0	0	EL (Equity Risk Liability)
Total Return Swap - 140752CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2021	04/07/2021	04/07/2021	Maturity	0	5,698,711	Total Return / 1998	0	0	0	(997)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140752CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2021	04/07/2021	04/07/2021	Maturity	0	21,155,488	Total Return / 1998	0	1,434,485	0	(711)	0		0	0	(1,434,485)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140752CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2021	04/07/2021	04/07/2021	Sale	0	0	Total Return / 1998	0	0	2,239,247	0	0		0	0	0	2,239,247	0	0	EL (Equity Risk Liability)
Total Return Swap - 140753CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2021	04/07/2021	03/12/2021	Sale	0	56,522,904	Total Return / 1755	0	0	5,458,699	(2,204)	0		0	0	0	5,458,699	0	0	EL (Equity Risk Liability)
Total Return Swap - 140753CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2021	04/07/2021	03/18/2021	Sale	0	17,188,252	Total Return / 1755	0	0	964,173	(1,173)	0		0	0	0	964,173	0	0	EL (Equity Risk Liability)
Total Return Swap - 140753CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2021	04/07/2021	04/07/2021	Maturity	0	18,014,610	Total Return / 1998	0	0	0	(751)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140753CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2021	04/07/2021	04/07/2021	Maturity	0	60,819,967	Total Return / 1998	0	3,105,752	0	6,064	0		0	0	(3,105,752)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 140753CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2021	04/07/2021	04/07/2021	Sale	0	0	Total Return / 1998	0	0	4,421,003	0	0		0	0	0	4,421,003	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2021	06/21/2021	04/27/2021	Sale	0	11,110,000	Total Return / 1943	0	0	296,991	(1,541)	0		0	0	0	296,991	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2021	06/21/2021	05/28/2021	Sale	0	1,851,667	Total Return / 1943	0	0	96,360	(582)	0		0	0	0	96,360	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	06/21/2021	06/08/2021	Sale	0	2,345,444	Total Return / 1943	0	0	156,056	(834)	0		0	0	0	156,056	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	06/21/2021	06/11/2021	Sale	0	1,049,278	Total Return / 1943	0	0	72,623	(400)	0		0	0	0	72,623	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	06/21/2021	06/18/2021	Sale	0	1,419,611	Total Return / 1345	0	0	50,426	(593)	0		0	0	0	50,426	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	06/21/2021	04/27/2021	Sale	0	7,638,125	Total Return / 1943	0	30,851	204,181	(771)	0		0	0	(8,015)	181,346	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	06/21/2021	05/28/2021	Sale	0	1,273,021	Total Return / 1943	0	5,142	66,247	(352)	0		0	0	(3,731)	64,836	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	06/21/2021	06/08/2021	Sale	0	1,612,493	Total Return / 1943	0	6,513	107,289	(513)	0		0	0	(5,440)	106,216	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	06/21/2021	06/11/2021	Sale	0	721,378	Total Return / 1943	0	2,914	49,928	(248)	0		0	0	(2,634)	49,648	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	06/21/2021	06/18/2021	Sale	0	975,983	Total Return / 1345	0	3,942	34,668	(371)	0		0	0	(3,942)	34,668	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2021	06/21/2021	04/27/2021	Sale	0	3,471,875	Total Return / 1943	0	113,131	92,810	(163)	0		0	0	(15,929)	(4,393)	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2021	06/21/2021	05/28/2021	Sale	0	578,646	Total Return / 1943	0	18,855	30,112	(129)	0		0	0	(12,800)	24,058	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2021	06/21/2021	06/08/2021	Sale	0	732,951	Total Return / 1943	0	23,883	48,768	(193)	0		0	0	(19,272)	44,156	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2021	06/21/2021	06/11/2021	Sale	0	327,899	Total Return / 1943	0	10,685	22,695	(95)	0		0	0	(9,480)	21,489	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2021	06/21/2021	06/18/2021	Sale	0	443,628	Total Return / 1345	0	14,456	15,758	(145)	0		0	0	(14,456)	15,758	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2021	06/21/2021	05/28/2021	Sale	0	5,246,389	Total Return / 1943	0	67,028	273,020	(732)	0		0	0	(38,610)	244,601	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2021	06/21/2021	06/08/2021	Sale	0	6,645,426	Total Return / 1943	0	84,903	442,160	(1,202)	0		0	0	(63,328)	420,585	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2021	06/21/2021	06/11/2021	Sale	0	2,972,954	Total Return / 1943	0	37,983	205,764	(614)	0		0	0	(32,356)	200,137	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2021	06/21/2021	06/18/2021	Sale	0	4,022,231	Total Return / 1345	0	51,388	142,874	(977)	0		0	0	(51,388)	142,874	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	06/21/2021	05/28/2021	Sale	0	7,715,278	Total Return / 1943	0	210,696	401,499	(757)	0		0	0	(101,907)	292,711	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2021	06/21/2021	06/08/2021	Sale	0	9,772,685	Total Return / 1943	0	266,881	650,235	(1,363)	0		0	0	(183,964)	567,318	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2021	06/21/2021	06/11/2021	Sale	0	4,371,991	Total Return / 1943	0	119,394	302,594	(723)	0		0	0	(97,717)	280,917	0	0	EL (Equity Risk Liability)
Total Return Swap - 141258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2021	06/21/2021	06/18/2021	Sale	0	5,915,046	Total Return / 1345	0	161,533	210,110	(1,192)	0		0	0	(161,533)	210,110	0	0	EL (Equity Risk Liability)
Total Return Swap - 141275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	05/05/2021	04/30/2021	Sale	0	9,494,943	Total Return / 1998	0	0	245,897	(1,422)	0		0	0	0	245,897	0	0	EL (Equity Risk Liability)
Total Return Swap - 141275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	05/05/2021	05/05/2021	Maturity	0	19,599,534	Total Return / 1764	0	0	0	(6,707)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2021	05/05/2021	04/30/2021	Sale	0	19,707,528	Total Return / 1998	0	(12,378)	510,378	(2,734)	0		0	0	11,902	510,854	0	0	EL (Equity Risk Liability)
Total Return Swap - 141275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2021	05/05/2021	05/05/2021	Maturity	0	40,680,429	Total Return / 1764	0	(25,552)	0	(13,470)	0		0	0	25,552	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2021	05/05/2021	05/05/2021	Sale	0	0	Total Return / 1764	0	0	1,848,165	0	0		0	0	0	1,848,165	0	0	EL (Equity Risk Liability)
Total Return Swap - 141275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2021	05/05/2021	04/30/2021	Sale	0	1,751,602	Total Return / 1998	0	46,892	45,362	(136)	0		0	0	(43,726)	42,196	0	0	EL (Equity Risk Liability)
Total Return Swap - 141275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2021	05/05/2021	05/05/2021	Maturity	0	3,615,671	Total Return / 1764	0	96,795	0	(977)	0		0	0	(96,795)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141285CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	05/05/2021	04/16/2021	Sale	0	15,627,514	Total Return / 4898	0	0	(13,688)	(2,764)	0		0	0	0	(13,688)	0	0	EL (Equity Risk Liability)
Total Return Swap - 141285CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	05/05/2021	05/05/2021	Maturity	0	67,628,066	Total Return / 4664	0	0	0	(15,254)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141285CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	05/05/2021	05/05/2021	Sale	0	0	Total Return / 4664	0	0	896,884	0	0		0	0	0	896,884	0	0	EL (Equity Risk Liability)
Total Return Swap - 141285CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2021	05/05/2021	04/16/2021	Sale	0	7,644,486	Total Return / 4898	0	(18,844)	(6,696)	(1,144)	0		0	0	7,967	4,181	0	0	EL (Equity Risk Liability)
Total Return Swap - 141285CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2021	05/05/2021	05/05/2021	Maturity	0	33,081,514	Total Return / 4664	0	(81,548)	0	(6,562)	0		0	0	81,548	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141285CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2021	05/05/2021	05/05/2021	Maturity	0	21,526,600	Total Return / 4664	0	352,743	0	1,587	0		0	0	(352,743)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141285CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2021	05/05/2021	05/05/2021	Maturity	0	31,417,200	Total Return / 4664	0	35,540	0	4,454	0		0	0	(35,540)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	04/19/2022	07/16/2021	Maturity	0	2,664,392	1298 / Total Return	0	0	0	833	0		0	0	0	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 1414170M - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	04/19/2022	07/16/2021	Sale	0	0	....1298 / Total Return	0	0	2,664,392	0	0		0	0	0	2,664,392	0	0	LD (Liability Cashflow)
Total Return Swap - 1414170M - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	04/19/2022	10/18/2021	Sale	0	0	....0739 / Total Return	0	0	(5,144,997)	0	0		0	0	0	(5,144,997)	0	0	LD (Liability Cashflow)
Total Return Swap - 1415910M - Receive: Fixed Pay: Floating 3 Month Libor -100 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/23/2021	05/21/2021	Maturity	0	132,303	.Total Return / -.8621	0	0	0	98	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1415910M - Receive: Fixed Pay: Floating 3 Month Libor -100 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/23/2021	05/21/2021	Sale	0	0	.Total Return / -.814	0	0	(61,595)	0	0		0	0	0	(61,595)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1415910M - Receive: Fixed Pay: Floating 3 Month Libor -100 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/23/2021	06/23/2021	Maturity	0	20,834,035	.Total Return / -.8621	0	0	0	32,642	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1415910M - Receive: Fixed Pay: Floating 3 Month Libor -100 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/23/2021	06/23/2021	Sale	0	0	.Total Return / -.8621	0	0	308,128	0	0		0	0	0	308,128	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417330M - Receive: Fixed Pay: Floating 3 Month Libor +18 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	05/04/2021	Sale	0	72,915,422	..Total Return / 0.30313	0	0	(937,755)	0	0		0	0	0	(937,755)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417330M - Receive: Fixed Pay: Floating 3 Month Libor +18 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	05/28/2021	Sale	0	5,571,066	..Total Return / 0.30313	0	0	(17,500)	0	0		0	0	0	(17,500)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417330M - Receive: Fixed Pay: Floating 3 Month Libor +18 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	06/07/2021	Maturity	0	76,063,776	..Total Return / .3108	0	0	0	(12,551)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417330M - Receive: Fixed Pay: Floating 3 Month Libor +18 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	06/07/2021	Sale	0	0	..Total Return / .3108	0	0	139,339	0	0		0	0	0	139,339	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417340M - Receive: Floating 3 Month Libor +18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	05/04/2021	Sale	0	72,915,422	0.30313 / Total Return	0	0	937,755	0	0		0	0	0	937,755	0	0	LD (Liability Cashflow)
Total Return Swap - 1417340M - Receive: Floating 3 Month Libor +18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	06/07/2021	Maturity	0	81,634,842	0.30313 / Total Return	0	0	0	13,470	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 1417340M - Receive: Floating 3 Month Libor +18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	06/07/2021	Sale	0	0	0.30313 / Total Return	0	0	(149,544)	0	0		0	0	0	(149,544)	0	0	LD (Liability Cashflow)
Total Return Swap - 1417350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	05/10/2021	Sale	0	7,102,106	..Total Return / .1764	0	0	(6,337)	(237)	0		0	0	0	(6,337)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	05/11/2021	Sale	0	41,404,290	..Total Return / .1764	0	0	(392,325)	(1,578)	0		0	0	0	(392,325)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	06/07/2021	06/07/2021	Maturity	0	17,237,403	..Total Return / .1308	0	0	0	(7,110)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2021	06/07/2021	05/10/2021	Sale	0	5,428,810	..Total Return / .1764	0	(36,270)	(4,844)	(155)	0		0	0	6,818	24,608	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2021	06/07/2021	05/11/2021	Sale	0	31,649,209	..Total Return / .1764	0	(211,452)	(299,891)	(1,051)	0		0	0	46,370	(134,809)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1417350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2021	06/07/2021	06/07/2021	Maturity	0	13,176,175	..Total Return / .1308	0	(88,031)	0	(5,371)	0		0	0	88,031	0	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 141735CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2021	06/07/2021	06/07/2021	Maturity	0	55,692,960	Total Return / 1308	0	224,379	0	(15,595)	0		0	0	(224,379)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141735CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2021	06/07/2021	06/07/2021	Sale	0	0	Total Return / 1308	0	0	157,805	0	0		0	0	0	157,805	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	12/17/2021	06/01/2021	Sale	0	18,456,709	Total Return / 162	0	0	262,672	(1,993)	0		0	0	0	262,672	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	12/17/2021	06/09/2021	Sale	0	14,834,906	Total Return / 162	0	0	223,911	(2,136)	0		0	0	0	223,911	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	12/17/2021	06/11/2021	Sale	0	12,169,259	Total Return / 162	0	0	209,459	(1,971)	0		0	0	0	209,459	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	12/17/2021	06/21/2021	Maturity	0	106,136	Total Return / 2156	0	0	0	(1)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	12/17/2021	06/21/2021	Sale	0	0	Total Return / 1248	0	0	(170,782)	0	0		0	0	0	(170,782)	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	12/17/2021	08/09/2021	Sale	0	3,006,587	Total Return / 1248	0	0	90,883	(615)	0		0	0	0	90,883	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	12/17/2021	06/01/2021	Sale	0	1,846,929	Total Return / 162	0	17,542	26,285	(175)	0		0	0	(1,683)	10,426	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	12/17/2021	06/09/2021	Sale	0	1,484,502	Total Return / 162	0	14,099	22,406	(194)	0		0	0	(1,869)	10,176	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	12/17/2021	06/11/2021	Sale	0	1,217,756	Total Return / 162	0	11,566	20,960	(181)	0		0	0	(1,745)	11,139	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	12/17/2021	06/21/2021	Maturity	0	10,621	Total Return / 2156	0	101	0	0	0		0	0	(101)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	12/17/2021	08/09/2021	Sale	0	300,864	Total Return / 1248	0	2,858	9,094	(57)	0		0	0	(1,176)	7,413	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	12/17/2021	06/01/2021	Sale	0	9,406,838	Total Return / 162	0	92,731	133,876	(847)	0		0	0	(8,511)	49,656	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	12/17/2021	06/09/2021	Sale	0	7,560,912	Total Return / 162	0	74,534	114,121	(953)	0		0	0	(9,581)	49,168	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	12/17/2021	06/11/2021	Sale	0	6,202,311	Total Return / 162	0	61,141	106,755	(893)	0		0	0	(8,985)	54,598	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	12/17/2021	06/21/2021	Maturity	0	54,094	Total Return / 2156	0	533	0	0	0		0	0	(533)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/12/2021	12/17/2021	08/09/2021	Sale	0	1,532,368	Total Return / 1248	0	15,106	46,320	(286)	0		0	0	(6,174)	37,388	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2021	12/17/2021	08/09/2021	Sale	0	9,694,954	Total Return / 1248	0	177,485	293,058	(1,613)	0		0	0	(48,810)	164,383	0	0	EL (Equity Risk Liability)
Total Return Swap - 141801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2021	12/17/2021	08/09/2021	Sale	0	9,402,123	Total Return / 1248	0	704,868	284,206	(424)	0		0	0	(67,312)	(353,350)	0	0	EL (Equity Risk Liability)
Total Return Swap - 142191CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2021	06/22/2021	06/22/2021	Maturity	0	698,477,440	1349 / Total Return	0	0	0	171,127	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 142191CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2021	06/22/2021	06/22/2021	Sale	0	0	1349 / Total Return	0	0	1,595,840	0	0		0	0	0	1,595,840	0	0	LD (Liability Cashflow)
Total Return Swap - 142270CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	07/06/2021	Maturity	0	86,264,343	Total Return / 1379	0	0	0	(34,050)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 142270CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	07/06/2021	Sale	0	0	Total Return / 1379	0	0	6,059,823	0	0		0	0	0	6,059,823	0	0	EL (Equity Risk Liability)
Total Return Swap - 142270CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2021	07/06/2021	07/06/2021	Maturity	0	62,769,406	Total Return / 1379	0	519,684	0	(24,093)	0		0	0	(519,684)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 142270CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	07/06/2021	07/06/2021	Maturity	0	34,871,892	Total Return / 1379	0	459,013	0	(12,751)	0		0	0	(459,013)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 142270CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2021	07/06/2021	07/06/2021	Maturity	0	10,243,618	Total Return / 1379	0	135,872	0	(3,411)	0		0	0	(135,872)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 142273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	06/08/2021	Sale	0	13,115,451	Total Return / 1308	0	0	369,143	(143)	0		0	0	0	369,143	0	0	EL (Equity Risk Liability)
Total Return Swap - 142273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	06/11/2021	Sale	0	6,231,393	Total Return / 1308	0	0	155,181	(181)	0		0	0	0	155,181	0	0	EL (Equity Risk Liability)
Total Return Swap - 142273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	06/22/2021	Sale	0	19,335,119	Total Return / 1308	0	0	151,694	(1,194)	0		0	0	0	151,694	0	0	EL (Equity Risk Liability)
Total Return Swap - 142273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	07/06/2021	Maturity	0	37,521,152	Total Return / 1379	0	0	0	(3,952)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 142273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	07/06/2021	Sale	0	0	Total Return / 1379	0	0	865,712	0	0		0	0	0	865,712	0	0	EL (Equity Risk Liability)
Total Return Swap - 142274CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	07/06/2021	Maturity	0	76,203,115	1308 / Total Return	0	0	0	8,026	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 142274CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	07/06/2021	07/06/2021	Sale	0	0	1308 / Total Return	0	0	(1,758,207)	0	0		0	0	0	(1,758,207)	0	0	LD (Liability Cashflow)
Total Return Swap - 142568CM - Receive: Fixed Pay: Floating 3 Month Libor +5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	09/20/2021	08/09/2021	Sale	0	13,188,200	Total Return / 1845	0	0	282,665	(3,379)	0		0	0	0	282,665	0	0	EL (Equity Risk Liability)
Total Return Swap - 142568CM - Receive: Fixed Pay: Floating 3 Month Libor +5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2021	09/20/2021	08/09/2021	Sale	0	10,894,600	Total Return / 1845	0	113,810	233,506	(782)	0		0	0	(29,195)	148,891	0	0	EL (Equity Risk Liability)
Total Return Swap - 142754CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	08/04/2021	08/04/2021	Maturity	0	77,953,295	0.12175 / Total Return	0	0	0	5,966	0		0	0	0	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 142754CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	08/04/2021	08/04/2021	Sale	0	0	0.12175 / Total Return	0	0	3,783,068	0	0		0	0	0	3,783,068	0	0	LD (Liability Cashflow)
Total Swap - 142755CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	08/04/2021	08/04/2021	Maturity	0	38,382,912	Total Return / 1238	0	0	0	(2,937)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Swap - 142755CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	08/04/2021	08/04/2021	Sale	0	0	Total Return / 1238	0	0	(2,145,039)	0	0		0	0	0	(2,145,039)	0	0	EL (Equity Risk Liability)
Total Swap - 142755CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	08/04/2021	08/04/2021	Maturity	0	5,817,410	Total Return / 1238	0	(278,510)	0	45	0		0	0	278,510	0	0	0	EL (Equity Risk Liability)
Total Swap - 142761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	08/04/2021	07/28/2021	Sale	0	26,206,083	Total Return / 1379	0	0	635,458	(2,208)	0		0	0	0	635,458	0	0	EL (Equity Risk Liability)
Total Swap - 142761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	08/04/2021	08/04/2021	Maturity	0	175,171,709	Total Return / 1238	0	0	0	(52,211)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Swap - 142761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	08/04/2021	08/04/2021	Sale	0	0	Total Return / 1238	0	0	2,889,216	0	0		0	0	0	2,889,216	0	0	EL (Equity Risk Liability)
Total Swap - 142832CM - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2021	12/22/2021	09/22/2021	Sale	0	0	.3699 / Total Return	0	0	(1,143,952)	0	0		0	0	0	(1,143,952)	0	0	LD (Liability Cashflow)
Total Swap - 142832CM - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2021	12/22/2021	12/22/2021	Maturity	0	129,779,440	.3604 / Total Return	0	0	0	208,053	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Swap - 142832CM - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2021	12/22/2021	12/22/2021	Sale	0	0	.3604 / Total Return	0	0	3,198,860	0	0		0	0	0	3,198,860	0	0	LD (Liability Cashflow)
Total Swap - 142832CM - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2021	12/22/2021	12/22/2021	Maturity	0	1,143,952	.3604 / Total Return	0	0	0	1,042	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Swap - 144648CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2021	09/07/2021	08/09/2021	Sale	0	178,060,925	Total Return / 1238	0	0	1,852,301	(4,301)	0		0	0	0	1,852,301	0	0	EL (Equity Risk Liability)
Total Swap - 144649CM - Receive: Floating 3 Month Libor +7.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2021	09/07/2021	09/07/2021	Maturity	0	74,170,227	.0191 / Total Return	0	0	0	5,254	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Swap - 144649CM - Receive: Floating 3 Month Libor +7.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2021	09/07/2021	09/07/2021	Sale	0	0	.0191 / Total Return	0	0	(3,045,236)	0	0		0	0	0	(3,045,236)	0	0	LD (Liability Cashflow)
Total Swap - 144650CM - Receive: Fixed Pay: Floating 3 Month Libor +7.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2021	09/07/2021	08/09/2021	Sale	0	41,507,481	Total Return / 0.191	0	0	368,000	0	0		0	0	0	368,000	0	0	EL (Equity Risk Liability)
Total Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	11/05/2021	09/29/2021	Sale	0	18,649,864	Total Return / 1318	0	0	(453,863)	(137)	0		0	0	0	(453,863)	0	0	EL (Equity Risk Liability)
Total Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	11/05/2021	10/22/2021	Sale	0	5,685,538	Total Return / 1318	0	0	41,461	(541)	0		0	0	0	41,461	0	0	EL (Equity Risk Liability)
Total Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	11/05/2021	11/05/2021	Maturity	0	87,298,495	Total Return / 1398	0	0	0	(17,945)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	11/05/2021	11/05/2021	Sale	0	0	Total Return / 1398	0	0	8,619,817	0	0		0	0	0	8,619,817	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2021	11/05/2021	10/22/2021	Sale	0	3,731,592	Total Return / 1318	0	(62,837)	27,212	(273)	0		0	0	40,658	49,390	0	0	EL (Equity Risk Liability)
Total Return Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2021	11/05/2021	11/05/2021	Maturity	0	57,296,664	Total Return / 1398	0	(964,823)	0	(10,520)	0		0	0	964,823	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	11/05/2021	10/22/2021	Sale	0	798,813	Total Return / 1318	0	(20,202)	5,825	(56)	0		0	0	12,853	13,175	0	0	EL (Equity Risk Liability)
Total Return Swap - 146754CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	11/05/2021	11/05/2021	Maturity	0	12,265,355	Total Return / 1398	0	(310,196)	0	(2,207)	0		0	0	310,196	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 146797CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	12/20/2021	10/21/2021	Sale	0	7,491,536	Total Return / 1323	0	0	(17,620)	(661)	0		0	0	0	(17,620)	0	0	EL (Equity Risk Liability)
Total Return Swap - 146797CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2021	12/20/2021	11/12/2021	Sale	0	4,744,639	Total Return / 1323	0	0	70,768	(854)	0		0	0	0	70,768	0	0	EL (Equity Risk Liability)
Total Return Swap - 146797CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/20/2021	10/21/2021	Sale	0	4,280,878	Total Return / 1323	0	(101,563)	(10,068)	(346)	0		0	0	28,047	63,448	0	0	EL (Equity Risk Liability)
Total Return Swap - 146797CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/20/2021	11/12/2021	Sale	0	2,711,222	Total Return / 1323	0	(64,323)	40,439	(468)	0		0	0	37,681	67,081	0	0	EL (Equity Risk Liability)
Total Return Swap - 146797CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	12/20/2021	10/21/2021	Sale	0	5,707,837	Total Return / 1323	0	(200,501)	(13,425)	(356)	0		0	0	46,043	141,034	0	0	EL (Equity Risk Liability)
Total Return Swap - 146797CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	12/20/2021	11/12/2021	Sale	0	3,614,963	Total Return / 1323	0	(126,984)	53,919	(558)	0		0	0	71,240	109,663	0	0	EL (Equity Risk Liability)
Total Return Swap - 146881CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	11/05/2021	09/29/2021	Sale	0	65,000,000	Total Return / 1318	0	0	103,476	(476)	0		0	0	0	103,476	0	0	EL (Equity Risk Liability)
Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/17/2021	10/22/2021	Sale	0	7,268,848	Total Return / 1323	0	0	89,512	(721)	0		0	0	0	89,512	0	0	EL (Equity Risk Liability)
Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/17/2021	11/12/2021	Sale	0	6,021,737	Total Return / 1323	0	0	49,442	(1,084)	0		0	0	0	49,442	0	0	EL (Equity Risk Liability)
Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/17/2021	10/22/2021	Sale	0	3,824,099	Total Return / 1323	0	(78,144)	47,092	(337)	0		0	0	24,688	100,548	0	0	EL (Equity Risk Liability)
Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/17/2021	11/12/2021	Sale	0	3,168,001	Total Return / 1323	0	(64,737)	26,011	(535)	0		0	0	38,980	51,769	0	0	EL (Equity Risk Liability)
Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2021	12/17/2021	10/22/2021	Sale	0	2,782,441	Total Return / 1323	0	(15,027)	34,264	(204)	0		0	0	4,132	45,160	0	0	EL (Equity Risk Liability)
Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2021	12/17/2021	11/12/2021	Sale	0	2,305,059	Total Return / 1323	0	(12,449)	18,926	(356)	0		0	0	7,177	24,198	0	0	EL (Equity Risk Liability)
Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2021	12/17/2021	10/22/2021	Sale	0	2,658,988	Total Return / 1323	0	20,536	32,744	(186)	0		0	0	(5,450)	17,658	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap - 146891CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2021	12/17/2021	11/12/2021	Sale	0	2,202,787	Total Return / 1323	0	17,012	18,086	(332)	0		0	0	(9,720)	10,794	0	0	EL (Equity Risk Liability)
Total Return Swap - 147295CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	11/05/2021	11/05/2021	Maturity	0	47,238,151	Total Return / 4798	0	0	0	(13,384)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147295CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	11/05/2021	11/05/2021	Sale	0	0	Total Return / 4798	0	0	7,993,443	0	0		0	0	0	7,993,443	0	0	EL (Equity Risk Liability)
Total Return Swap - 147295CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2021	11/05/2021	11/05/2021	Maturity	0	47,238,151	Total Return / 4798	0	2,753,506	0	(13,384)	0		0	0	(2,753,506)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147501CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	11/18/2021	11/18/2021	Maturity	0	30,426,456	Total Return / 16	0	0	0	5,240	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147501CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2021	11/18/2021	11/18/2021	Sale	0	0	Total Return / 16	0	0	660,902	0	0		0	0	0	660,902	0	0	EL (Equity Risk Liability)
Total Return Swap - 147595CM - Receive: Fixed Pay: Floating 3 Month Libor +35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/23/2022	12/23/2021	Maturity	0	460,476	Total Return / 4723	0	0	0	(399)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147595CM - Receive: Fixed Pay: Floating 3 Month Libor +35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/23/2022	12/23/2021	Sale	0	0	Total Return / 4723	0	0	(460,476)	0	0		0	0	0	(460,476)	0	0	EL (Equity Risk Liability)
Total Return Swap - 147596CM - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/23/2022	12/23/2021	Maturity	0	460,476	4723 / Total Return	0	0	0	399	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 147596CM - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/23/2022	12/23/2021	Sale	0	0	4723 / Total Return	0	0	460,476	0	0		0	0	0	460,476	0	0	LD (Liability Cashflow)
Total Return Swap - 147597CM - Receive: Fixed Pay: Floating 3 Month Libor +44 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	12/22/2021	Sale	0	0	Total Return / 5668	0	0	10,601,246	0	0		0	0	0	10,601,246	0	0	EL (Equity Risk Liability)
Total Return Swap - 147598CM - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	12/22/2021	Sale	0	0	5668 / Total Return	0	0	(10,601,246)	0	0		0	0	0	(10,601,246)	0	0	LD (Liability Cashflow)
Total Return Swap - 147599CM - Receive: Fixed Pay: Floating 3 Month Libor +18.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	12/22/2021	Maturity	0	2,895,422	Total Return / 3118	0	0	0	(1,730)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 147599CM - Receive: Fixed Pay: Floating 3 Month Libor +18.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	12/22/2021	Sale	0	0	Total Return / 3118	0	0	(2,895,422)	0	0		0	0	0	(2,895,422)	0	0	EL (Equity Risk Liability)
Total Return Swap - 147600CM - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	12/22/2021	Maturity	0	2,895,422	3118 / Total Return	0	0	0	1,730	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 147600CM - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	03/22/2022	12/22/2021	Sale	0	0	3118 / Total Return	0	0	2,895,422	0	0		0	0	0	2,895,422	0	0	LD (Liability Cashflow)
Total Return Swap - 148141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	12/21/2021	12/21/2021	Maturity	0	102,469,744	Total Return / 1398	0	0	0	(48,445)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 148141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	12/21/2021	12/21/2021	Sale	0	0	Total Return / 1398	0	0	(308,236)	0	0		0	0	0	(308,236)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148144CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	12/21/2021	12/13/2021	Sale	0	97,374,989	Total Return / 1398	0	0	(7,708,300)	(15,925)	0		0	0	0	(7,708,300)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 148144CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/03/2021	12/21/2021	12/16/2021	Sale	0	36,842,227	Total Return / 1398	0	0	(3,155,744)	(6,515)	0		0	0	0	(3,155,744)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148144CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/03/2021	12/21/2021	12/21/2021	Maturity	0	29,069,282	Total Return / 1398	0	0	0	(11,886)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 148144CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/03/2021	12/21/2021	12/21/2021	Sale	0	0	Total Return / 1398	0	0	(3,542,533)	0	0		0	0	0	(3,542,533)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148144CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2021	12/21/2021	12/13/2021	Sale	0	13,216,817	Total Return / 1398	0	47,956	(1,046,256)	(1,597)	0		0	0	(38,379)	(1,055,834)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148144CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2021	12/21/2021	12/16/2021	Sale	0	5,000,637	Total Return / 1398	0	18,144	(428,333)	(671)	0		0	0	(16,074)	(430,403)	0	0	EL (Equity Risk Liability)
Total Return Swap - 148144CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2021	12/21/2021	12/21/2021	Maturity	0	3,945,606	Total Return / 1398	0	14,316	0	(1,445)	0		0	0	(14,316)	0	0	0	EL (Equity Risk Liability)
1149999999. Subtotal - Swaps - Hedging Other - Total Return												1,775,893	14,573,097	(283,839,360)	(776,112)	0	XXX	32,925,644	0	(14,260,386)	(284,739,759)	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												110,452,638	3,865,197	14,048,554	4,580,208	0	XXX	(364,319,584)	37,554,613	(16,409,360)	(82,196,850)	0	0	XXX
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	09/24/2015	01/17/2047	04/26/2021	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	09/24/2015	01/17/2047	05/25/2021	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	09/24/2015	01/17/2047	06/25/2021	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	09/24/2015	01/17/2047	07/26/2021	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	09/24/2015	01/17/2047	09/27/2021	Maturity	0	0	.5 / Credit Event	0	0	0	0	0		0	0	0	0	0	0	RC (Credit Replications)
Credit Default Swap - 136603CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	10/07/2020	12/20/2025	03/23/2021	Sale	0	500,000,000	1 / Credit Event	11,304,763	0	11,443,930	1,138,889	0		0	0	(481,759)	1,119,716	0	0	RC (Credit Replications)
Credit Default Swap - 136607CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	10/07/2020	12/20/2030	03/23/2021	Sale	0	100,000,000	1 / Credit Event	231,759	0	571,063	227,778	0		0	0	(4,815)	349,124	0	0	RC (Credit Replications)
Credit Default Swap - 137145CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2020	12/20/2030	03/10/2021	Sale	0	50,000,000	1 / Credit Event	(233,447)	0	184,877	95,833	0		0	0	4,130	410,383	0	0	RC (Credit Replications)
Credit Default Swap - 137148CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2020	12/20/2030	03/10/2021	Sale	0	20,000,000	1 / Credit Event	(93,379)	0	73,951	38,333	0		0	0	1,652	164,153	0	0	RC (Credit Replications)
Credit Default Swap - 137848CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2020	12/20/2025	01/05/2021	Sale	0	165,000,000	1 / Credit Event	4,149,094	0	3,732,750	22,917	0		0	0	(11,139)	(342,947)	0	0	RC (Credit Replications)
Credit Default Swap - 137851CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2020	12/20/2030	01/19/2021	Sale	0	50,000,000	1 / Credit Event	469,107	0	323,493	26,389	0		0	0	(2,354)	(139,852)	0	0	RC (Credit Replications)
Credit Default Swap - 137851CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2020	12/20/2030	02/19/2021	Sale	0	40,000,000	1 / Credit Event	375,285	0	254,252	57,778	0		0	0	(5,110)	(113,197)	0	0	RC (Credit Replications)
Credit Default Swap - 137851CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2020	12/20/2030	03/22/2021	Sale	0	50,000,000	1 / Credit Event	469,107	0	259,323	112,500	0		0	0	(9,882)	(196,494)	0	0	RC (Credit Replications)
Credit Default Swap - 137851CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2020	12/20/2030	03/23/2021	Sale	0	160,000,000	1 / Credit Event	1,501,141	0	913,700	364,444	0		0	0	(32,023)	(544,513)	0	0	RC (Credit Replications)
Credit Default Swap - 137911CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVO2CZP30M085	12/07/2020	12/20/2030	02/26/2021	Sale	0	50,000,000	1 / Credit Event	410,713	0	101,693	81,944	0		0	0	(6,340)	(300,116)	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

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Credit Default Swap - 137911CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2020	12/20/2030	03/22/2021	Sale	0	250,000,000	1 / Credit Event	2,053,564	0	1,296,616	562,500	0		0	0	(43,260)	(700,871)	0	0	RC (Credit Replications)
Credit Default Swap - 141116CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	06/20/2031	04/07/2021	Sale	0	25,000,000	1 / Credit Event	0	50,493	145,845	11,111	0		0	0	(227)	95,579	0	0	RC (Credit Replications)
Credit Default Swap - 141116CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	06/20/2031	06/01/2021	Sale	0	50,000,000	1 / Credit Event	0	100,987	416,020	98,611	0		0	0	(1,870)	316,903	0	0	RC (Credit Replications)
Credit Default Swap - 141116CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	06/20/2031	10/13/2021	Sale	0	220,000,000	1 / Credit Event	0	444,342	1,941,499	1,252,778	0		0	0	(23,448)	1,520,604	0	0	RC (Credit Replications)
Credit Default Swap - 141116CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	06/20/2031	10/14/2021	Sale	0	5,000,000	1 / Credit Event	0	10,099	52,381	28,611	0		0	0	(536)	42,818	0	0	RC (Credit Replications)
Credit Default Swap - 141163CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2021	06/20/2026	10/28/2021	Sale	0	500,000,000	1 / Credit Event	0	10,998,280	0	3,027,778	0		0	0	(1,235,989)	(9,762,291)	0	0	RC (Credit Replications)
Credit Default Swap - 141164CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2021	06/20/2031	10/14/2021	Sale	0	160,000,000	1 / Credit Event	0	409,045	1,676,189	911,111	0		0	0	(21,542)	1,288,687	0	0	RC (Credit Replications)
Credit Default Swap - 141165CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2021	06/20/2031	10/28/2021	Sale	0	100,000,000	1 / Credit Event	0	245,205	0	605,556	0		0	0	(13,759)	(231,446)	0	0	RC (Credit Replications)
Credit Default Swap - 141256CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	06/20/2026	04/29/2021	Sale	0	10,000,000	1 / Credit Event	0	243,133	250,133	6,667	0		0	0	(3,030)	10,031	0	0	RC (Credit Replications)
Credit Default Swap - 141256CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	06/20/2026	07/07/2021	Sale	0	40,000,000	1 / Credit Event	0	972,531	1,010,498	103,333	0		0	0	(46,947)	84,914	0	0	RC (Credit Replications)
Credit Default Swap - 141261CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	06/20/2026	04/07/2021	Sale	0	145,000,000	1 / Credit Event	0	3,525,423	3,534,147	8,056	0		0	0	(3,663)	12,387	0	0	RC (Credit Replications)
Credit Default Swap - 141385CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2021	06/20/2031	09/28/2021	Sale	0	60,000,000	1 / Credit Event	0	398,021	672,443	281,667	0		0	0	(17,234)	291,656	0	0	RC (Credit Replications)
Credit Default Swap - 141564CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2021	06/20/2026	07/07/2021	Sale	0	50,000,000	5 / Credit Event	0	4,928,611	5,060,150	555,556	0		0	0	(193,520)	325,059	0	0	RC (Credit Replications)
Credit Default Swap - 141566CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2021	06/20/2026	04/29/2021	Sale	0	190,000,000	1 / Credit Event	0	4,780,898	4,752,533	58,056	0		0	0	(27,500)	(865)	0	0	RC (Credit Replications)
Credit Default Swap - 141613CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	06/20/2026	11/29/2021	Sale	0	60,000,000	5 / Credit Event	0	5,659,800	4,845,000	1,858,333	0		0	0	(623,174)	(191,626)	0	0	RC (Credit Replications)
Credit Default Swap - 141614CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	06/20/2026	11/29/2021	Sale	0	40,000,000	5 / Credit Event	0	3,773,200	3,230,000	1,238,889	0		0	0	(415,449)	(127,751)	0	0	RC (Credit Replications)
Credit Default Swap - 141627CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/22/2021	06/20/2026	09/27/2021	Sale	0	50,000,000	5 / Credit Event	0	4,740,000	4,803,500	1,097,222	0		0	0	(368,834)	432,334	0	0	RC (Credit Replications)
Credit Default Swap - 141642CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	06/20/2031	10/28/2021	Sale	0	150,000,000	1 / Credit Event	0	1,140,878	(158,333)	770,833	0		0	0	(54,422)	(1,244,789)	0	0	RC (Credit Replications)
Credit Default Swap - 141651CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	06/20/2026	09/27/2021	Sale	0	25,000,000	5 / Credit Event	0	2,414,306	2,401,750	538,194	0		0	0	(184,751)	172,195	0	0	RC (Credit Replications)
Credit Default Swap - 141679CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/28/2021	06/20/2026	12/16/2021	Sale	0	140,000,000	5 / Credit Event	0	13,573,000	12,226,200	4,511,111	0		0	0	(1,562,976)	216,176	0	0	RC (Credit Replications)
Credit Default Swap - 141680CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	04/28/2021	06/20/2026	10/21/2021	Sale	0	75,000,000	5 / Credit Event	0	7,273,125	6,979,781	1,833,333	0		0	0	(634,748)	341,404	0	0	RC (Credit Replications)
Credit Default Swap - 142810CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	07/07/2021	06/20/2031	10/14/2021	Sale	0	65,000,000	1 / Credit Event	0	691,572	680,952	178,750	0		0	0	(18,048)	7,428	0	0	RC (Credit Replications)
Credit Default Swap - 145012CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2021	06/20/2026	10/21/2021	Sale	0	100,000,000	5 / Credit Event	0	9,470,000	9,306,375	805,556	0		0	0	(291,360)	127,735	0	0	RC (Credit Replications)
Credit Default Swap - 145013CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2021	06/20/2031	10/14/2021	Sale	0	100,000,000	1 / Credit Event	0	930,294	1,047,618	141,667	0		0	0	(12,652)	129,977	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 145369CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2021	06/20/2026	10/21/2021	Sale	0	65,000,000	5 / Credit Event	0	6,402,500	6,049,144	315,972	0		0	0	(121,579)	(231,777)	0	0	RC (Credit Replications)
Credit Default Swap - 145372CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2021	06/20/2031	10/12/2021	Sale	0	300,000,000	1 / Credit Event	0	3,423,401	2,594,686	216,667	0		0	0	(24,169)	(804,546)	0	0	RC (Credit Replications)
Credit Default Swap - 145372CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2021	06/20/2031	10/14/2021	Sale	0	70,000,000	1 / Credit Event	0	798,793	733,333	54,444	0		0	0	(6,073)	(59,388)	0	0	RC (Credit Replications)
Credit Default Swap - 145372CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2021	06/20/2031	10/15/2021	Sale	0	280,000,000	1 / Credit Event	0	3,195,174	2,931,502	241,111	0		0	0	(26,888)	(236,784)	0	0	RC (Credit Replications)
Credit Default Swap - 145395CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2021	06/20/2031	10/13/2021	Sale	0	700,000,000	1 / Credit Event	0	7,941,394	6,177,497	466,667	0		0	0	(51,981)	(1,711,917)	0	0	RC (Credit Replications)
Credit Default Swap - 145734CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/20/2031	11/09/2021	Sale	0	250,000,000	1 / Credit Event	0	1,679,096	2,241,339	347,222	0		0	0	(21,721)	583,964	0	0	RC (Credit Replications)
Credit Default Swap - 145734CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2021	12/20/2031	11/10/2021	Sale	0	50,000,000	1 / Credit Event	0	335,819	446,944	72,222	0		0	0	(4,514)	115,639	0	0	RC (Credit Replications)
Credit Default Swap - 146223CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2021	12/20/2031	11/29/2021	Sale	0	110,000,000	1 / Credit Event	0	1,056,157	532,456	204,722	0		0	0	(18,147)	(505,554)	0	0	RC (Credit Replications)
Credit Default Swap - 146223CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2021	12/20/2031	12/01/2021	Sale	0	130,000,000	1 / Credit Event	0	1,248,185	489,645	249,167	0		0	0	(22,075)	(736,465)	0	0	RC (Credit Replications)
Credit Default Swap - 146227CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2021	12/20/2026	11/02/2021	Sale	0	450,000,000	1 / Credit Event	0	11,324,752	10,659,304	500,000	0		0	0	(233,851)	(431,598)	0	0	RC (Credit Replications)
Credit Default Swap - 146369CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/24/2021	12/20/2031	11/30/2021	Sale	0	100,000,000	1 / Credit Event	0	929,027	269,041	180,556	0		0	0	(15,482)	(644,504)	0	0	RC (Credit Replications)
Credit Default Swap - 146372CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/24/2021	12/20/2026	11/02/2021	Sale	0	400,000,000	1 / Credit Event	0	9,946,343	9,474,937	411,111	0		0	0	(190,248)	(281,158)	0	0	RC (Credit Replications)
Credit Default Swap - 146798CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2021	12/20/2026	10/05/2021	Sale	0	430,000,000	1 / Credit Event	0	10,744,207	10,199,237	95,556	0		0	0	(44,480)	(500,490)	0	0	RC (Credit Replications)
Credit Default Swap - 146798CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2021	12/20/2026	11/02/2021	Sale	0	120,000,000	1 / Credit Event	0	2,998,383	2,842,481	120,000	0		0	0	(55,832)	(100,070)	0	0	RC (Credit Replications)
Credit Default Swap - 146800CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2021	12/20/2026	10/04/2021	Sale	0	60,000,000	1 / Credit Event	0	1,501,979	0	(13,333)	0		0	0	(4,664)	(1,497,316)	0	0	RC (Credit Replications)
Credit Default Swap - 147656CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2021	12/20/2031	11/02/2021	Sale	0	225,000,000	1 / Credit Event	0	1,367,207	1,634,735	125,000	0		0	0	(7,078)	274,606	0	0	RC (Credit Replications)
Credit Default Swap - 147656CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2021	12/20/2031	11/18/2021	Sale	0	260,000,000	1 / Credit Event	0	1,579,884	2,057,686	260,000	0		0	0	(14,621)	492,423	0	0	RC (Credit Replications)
Credit Default Swap - 147699CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2021	12/20/2031	12/22/2021	Sale	0	80,000,000	1 / Credit Event	0	602,712	627,184	153,333	0		0	0	(10,596)	35,068	0	0	RC (Credit Replications)
Credit Default Swap - 147996CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/21/2021	12/20/2026	11/09/2021	Sale	0	40,000,000	5 / Credit Event	0	0	3,798,000	283,333	0		0	0	0	3,798,000	0	0	RC (Credit Replications)
Credit Default Swap - 148938CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2021	12/20/2026	12/20/2021	Sale	0	280,000,000	1 / Credit Event	0	6,313,231	6,240,488	54,444	0		0	0	(23,749)	(48,993)	0	0	RC (Credit Replications)
Credit Default Swap - 148938CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2021	12/20/2026	12/22/2021	Sale	0	380,000,000	1 / Credit Event	0	8,567,956	8,943,779	95,000	0		0	0	(41,477)	417,300	0	0	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default												20,637,707	158,729,444	162,973,747	27,085,278	0	XXX	0	0	(7,285,804)	(8,511,053)	0	0	XXX
1229999999. Subtotal - Swaps - Replication												20,637,707	158,729,444	162,973,747	27,085,278	0	XXX	0	0	(7,285,804)	(8,511,053)	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												109,477,298	4,610	274,631,936	776,592	0	XXX	(395,118,408)	0	(236,976)	171,903,439	0	0	XXX
1369999999. Total Swaps - Credit Default												18,677,053	141,592,968	159,809,130	26,193,280	0	XXX	5,709,368	0	(6,972,756)	3,280,033	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												(18,863,338)	6,423,966	75,101,820	17,005,691	0	XXX	(7,836,188)	59,404,915	(338,919)	59,834,098	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1389999999. Total Swaps - Total Return												1,775,893	14,573,097	(283,839,360)	(776,112)	0	XXX	32,925,644	0	(14,260,386)	(284,739,759)	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												111,066,906	162,594,641	225,703,526	43,199,451	0	XXX	(364,319,584)	59,404,915	(21,809,037)	(49,722,190)	0	0	XXX
Bond Forward - 134120CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/05/2020	03/31/2021	03/31/2021	Sale	0	36,200,000	0 / 0	0	0	(8,970,057)	0	0		0	0	0	(8,970,057)	0	0	100.00% \ 100.00%
Bond Forward - 135697CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/13/2020	06/30/2021	06/30/2021	Sale	0	37,175,000	0 / 0	0	0	(6,526,492)	0	0		0	0	0	(6,526,492)	0	0	100.00% \ 100.00%
Bond Forward - 135874CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	09/30/2021	09/30/2021	Sale	0	37,000,000	0 / 0	0	0	(5,565,986)	0	0		0	0	0	(5,565,986)	0	0	100.00% \ 100.00%
Bond Forward - 135972CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2020	12/30/2021	12/30/2021	Sale	0	37,470,000	0 / 0	0	0	(3,949,708)	0	0		0	0	0	(3,949,708)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	03/31/2021	03/31/2021	Sale	0	10,096,695	1.3737	0	0	44,100	0	0		0	0	0	44,100	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/23/2021	03/31/2021	03/31/2021	Sale	0	10,438,884	1.41066	0	0	(229,104)	0	0		0	0	0	(229,104)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/27/2021	06/30/2021	06/30/2021	Sale	0	10,633,730	1.39003	0	0	(65,637)	0	0		0	0	0	(65,637)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/25/2021	06/30/2021	06/30/2021	Sale	0	10,830,105	1.4157	0	0	(262,013)	0	0		0	0	0	(262,013)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/27/2021	09/30/2021	09/30/2021	Sale	0	11,591,470	1.3882	0	0	(332,748)	0	0		0	0	0	(332,748)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2021	09/30/2021	09/30/2021	Sale	0	11,470,395	1.3737	0	0	(211,673)	0	0		0	0	0	(211,673)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2021	12/31/2021	12/31/2021	Sale	0	11,401,014	1.37638	0	0	(181,653)	0	0		0	0	0	(181,653)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	12/31/2021	12/31/2021	Sale	0	11,062,060	1.33546	0	0	157,300	0	0		0	0	0	157,300	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	03/31/2021	03/31/2021	Sale	0	1,722,742	1.23053	0	0	214,060	0	0		0	(196,210)	(1,690)	214,060	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	06/30/2021	06/30/2021	Sale	0	1,969,536	1.23096	0	0	247,440	0	0		0	(224,240)	(3,273)	247,440	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	09/30/2021	09/30/2021	Sale	0	1,970,192	1.23137	0	0	194,480	0	0		0	(224,240)	(4,343)	194,480	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	12/31/2021	12/31/2021	Sale	0	2,217,330	1.23185	0	0	229,770	0	0		0	(252,270)	(6,016)	229,770	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	03/31/2021	03/31/2021	Sale	0	1,339,866	1.339866	0	0	48,050	0	0		0	(35,300)	(6,834)	48,050	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	06/30/2021	06/30/2021	Sale	0	1,340,590	1.34059	0	0	49,800	0	0		0	(35,300)	(8,127)	49,800	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	09/30/2021	09/30/2021	Sale	0	1,341,281	1.341281	0	0	16,700	0	0		0	(35,300)	(9,033)	16,700	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	12/31/2021	12/31/2021	Sale	0	1,341,996	1.341996	0	0	22,800	0	0		0	(35,300)	(9,858)	22,800	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	12/31/2021	12/31/2021	Sale	0	2,279,354	1.35434	0	0	1,599	0	0		0	0	(1,414)	1,599	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/29/2021	12/31/2021	12/31/2021	Sale	0	4,591,970	1.34386	0	0	40,833	0	0		0	0	(4,647)	40,833	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	3,430,520	1.2156	0	0	0	0	0		0	(17,920)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	3,430,520	1.2156	0	0	0	0	0		0	(17,920)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	4,395,354	1.2156	0	0	0	0	0		0	(22,960)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	4,395,354	1.2156	0	0	0	0	0		0	(22,960)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	8,428,288	1.1972	0	0	0	0	0		0	33,440	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	8,428,288	1.1972	0	0	0	0	0		0	33,440	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	10,798,743	1.1972	0	0	0	0	0		0	42,845	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	10,798,744	1.1972	0	0	0	0	0		0	42,845	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	18,710,206	1.1812	0	0	0	0	0		0	(10,296)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	18,710,206	1.1812	0	0	0	0	0		0	(10,296)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	23,972,454	1.1812	0	0	0	0	0		0	(13,192)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	23,972,454	1.1812	0	0	0	0	0		0	(13,192)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2021	10/19/2021	10/19/2021	Sale	0	25,839,228	1.1593	0	0	0	0	0		0	114,787	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2021	10/19/2021	10/19/2021	Sale	0	25,813,317	1.1593	0	0	0	0	0		0	(583,377)	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2021	10/19/2021	10/19/2021	Sale	0	33,073,316	1.1593	0	0	0	0	0		0	146,923	0	0	0	0	100.00% \ 100.00%
Long: Euro Currency Dollar - Short: United States Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2021	10/19/2021	10/19/2021	Sale	0	33,073,316	1.1593	0	0	0	0	0		0	146,923	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	03/31/2021	03/31/2021	Sale	0	11,902,295	1.40027	0	0	174,845	0	0		0	0	0	174,845	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	06/30/2021	06/30/2021	Sale	0	12,075,690	1.40415	0	0	195,220	0	0		0	0	0	195,220	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	09/30/2021	09/30/2021	Sale	0	11,968,255	1.40803	0	0	507,280	0	0		0	0	0	507,280	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	12/31/2021	12/31/2021	Sale	0	11,858,364	1.41171	0	0	480,984	0	0		0	0	0	480,984	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	03/31/2021	03/31/2021	Sale	0	1,477,400	1.4774	0	0	97,700	0	0		0	0	0	97,700	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	06/30/2021	06/30/2021	Sale	0	1,482,200	1.4822	0	0	100,750	0	0		0	0	0	100,750	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	09/30/2021	09/30/2021	Sale	0	1,486,900	1.4869	0	0	138,550	0	0		0	0	0	138,550	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	12/31/2021	12/31/2021	Sale	0	1,342,620	1.4918	0	0	123,615	0	0		0	0	0	123,615	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	03/31/2021	03/31/2021	Sale	0	2,252,840	1.3252	0	0	(92,650)	0	0		0	0	0	(92,650)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	06/30/2021	06/30/2021	Sale	0	2,260,762	1.32986	0	0	(87,703)	0	0		0	0	0	(87,703)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	09/30/2021	09/30/2021	Sale	0	2,267,800	1.334	0	0	(24,395)	0	0		0	0	0	(24,395)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/31/2021	12/31/2021	Sale	0	2,275,110	1.3383	0	0	(27,455)	0	0		0	0	0	(27,455)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2019	03/31/2021	03/31/2021	Sale	0	665,100	1.3302	0	0	(24,750)	0	0		0	0	0	(24,750)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2019	06/30/2021	06/30/2021	Sale	0	667,300	1.3346	0	0	(23,425)	0	0		0	0	0	(23,425)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2019	09/30/2021	09/30/2021	Sale	0	669,300	1.3386	0	0	(4,875)	0	0		0	0	0	(4,875)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2019	12/31/2021	12/31/2021	Sale	0	671,200	1.3424	0	0	(6,025)	0	0		0	0	0	(6,025)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2019	03/31/2021	03/31/2021	Sale	0	803,700	1.3395	0	0	(24,120)	0	0		0	0	0	(24,120)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2019	06/30/2021	06/30/2021	Sale	0	805,500	1.3425	0	0	(23,370)	0	0		0	0	0	(23,370)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2019	09/30/2021	09/30/2021	Sale	0	807,600	1.346	0	0	(1,410)	0	0		0	0	0	(1,410)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2019	12/31/2021	12/31/2021	Sale	0	809,400	1.349	0	0	(3,270)	0	0		0	0	0	(3,270)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	03/31/2021	03/31/2021	Sale	0	3,492,045	1.29335	0	0	(233,145)	0	0		0	0	0	(233,145)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	06/30/2021	06/30/2021	Sale	0	3,498,795	1.29585	0	0	(231,120)	0	0		0	0	0	(231,120)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	09/30/2021	09/30/2021	Sale	0	3,376,230	1.29855	0	0	(129,480)	0	0		0	0	0	(129,480)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	12/31/2021	12/31/2021	Sale	0	3,383,250	1.30125	0	0	(138,320)	0	0		0	0	0	(138,320)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	03/31/2021	03/31/2021	Sale	0	318,500	1.274	0	0	(26,425)	0	0		0	0	0	(26,425)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	06/30/2021	06/30/2021	Sale	0	319,325	1.2773	0	0	(26,038)	0	0		0	0	0	(26,038)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	09/30/2021	09/30/2021	Sale	0	320,113	1.28045	0	0	(16,975)	0	0		0	0	0	(16,975)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	12/31/2021	12/31/2021	Sale	0	320,925	1.2837	0	0	(17,688)	0	0		0	0	0	(17,688)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/29/2019	03/31/2021	03/31/2021	Sale	0	3,721,500	1.2405	0	0	(417,600)	0	0		0	0	0	(417,600)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/29/2019	06/30/2021	06/30/2021	Sale	0	3,727,500	1.2425	0	0	(416,850)	0	0		0	0	0	(416,850)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/29/2019	09/30/2021	09/30/2021	Sale	0	3,733,500	1.2445	0	0	(311,550)	0	0		0	0	0	(311,550)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/29/2019	12/31/2021	12/31/2021	Sale	0	3,739,800	1.2466	0	0	(323,550)	0	0		0	0	0	(323,550)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/06/2020	03/31/2021	03/31/2021	Sale	0	2,464,080	1.23204	0	0	(295,320)	0	0		0	0	0	(295,320)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/06/2020	06/30/2021	06/30/2021	Sale	0	2,464,100	1.23205	0	0	(298,800)	0	0		0	0	0	(298,800)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/06/2020	09/30/2021	09/30/2021	Sale	0	2,463,980	1.23199	0	0	(232,720)	0	0		0	0	0	(232,720)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/06/2020	12/31/2021	12/31/2021	Sale	0	2,463,800	1.2319	0	0	(245,100)	0	0		0	0	0	(245,100)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/07/2020	03/31/2021	03/31/2021	Sale	0	1,724,030	1.23145	0	0	(207,550)	0	0		0	0	0	(207,550)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/07/2020	06/30/2021	06/30/2021	Sale	0	1,970,560	1.2316	0	0	(239,760)	0	0		0	0	0	(239,760)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/07/2020	09/30/2021	09/30/2021	Sale	0	2,463,400	1.2317	0	0	(233,300)	0	0		0	0	0	(233,300)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/07/2020	12/31/2021	12/31/2021	Sale	0	2,463,600	1.2318	0	0	(245,300)	0	0		0	0	0	(245,300)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/07/2020	03/31/2021	03/31/2021	Sale	0	520,820	1.30205	0	0	(31,060)	0	0		0	0	0	(31,060)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/07/2020	06/30/2021	06/30/2021	Sale	0	520,888	1.30222	0	0	(31,692)	0	0		0	0	0	(31,692)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/07/2020	09/30/2021	09/30/2021	Sale	0	520,964	1.30241	0	0	(18,376)	0	0		0	0	0	(18,376)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/07/2020	12/31/2021	12/31/2021	Sale	0	521,076	1.30269	0	0	(20,704)	0	0		0	0	0	(20,704)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/26/2021	01/27/2021	01/27/2021	Sale	0	10,093,020	1.3732	0	0	21,315	0	0		0	0	0	21,315	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	06/30/2021	06/30/2021	Sale	0	816,492	1.36082	0	0	(12,378)	0	0		0	0	0	(12,378)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	09/30/2021	09/30/2021	Sale	0	680,600	1.3612	0	0	6,425	0	0		0	0	0	6,425	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	12/31/2021	12/31/2021	Sale	0	680,825	1.36165	0	0	3,600	0	0		0	0	0	3,600	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/23/2021	02/25/2021	02/25/2021	Sale	0	10,437,700	1.4105	0	0	(20,350)	0	0		0	0	0	(20,350)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/27/2021	04/29/2021	04/29/2021	Sale	0	10,631,970	1.3898	0	0	(36,720)	0	0		0	0	0	(36,720)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/05/2021	09/30/2021	09/30/2021	Sale	0	2,781,740	1.39087	0	0	85,040	0	0		0	0	0	85,040	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/05/2021	12/31/2021	12/31/2021	Sale	0	2,782,120	1.39106	0	0	73,220	0	0		0	0	0	73,220	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/25/2021	05/27/2021	05/27/2021	Sale	0	10,829,876	1.41567	0	0	(26,622)	0	0		0	0	0	(26,622)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/27/2021	07/29/2021	07/29/2021	Sale	0	11,589,800	1.388	0	0	(79,743)	0	0		0	0	0	(79,743)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	11,469,560	1.3736	0	0	(22,128)	0	0		0	0	0	(22,128)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/26/2021	10/28/2021	10/28/2021	Sale	0	11,401,594	1.37645	0	0	(28,578)	0	0		0	0	0	(28,578)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2021	11/29/2021	11/29/2021	Sale	0	11,061,563	1.3354	0	0	48,043	0	0		0	0	0	48,043	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/13/2021	04/19/2021	04/19/2021	Sale	0	3,418,546	1.218125	0	0	0	0	0		0	45,394	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/13/2021	04/19/2021	04/19/2021	Sale	0	3,418,546	1.218125	0	0	0	0	0		0	45,394	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2021	04/19/2021	04/19/2021	Sale	0	4,380,012	1.218125	0	0	0	0	0		0	58,160	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2021	04/19/2021	04/19/2021	Sale	0	4,380,012	1.218125	0	0	0	0	0		0	58,160	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	8,444,410	1.19949	0	0	0	0	0		0	133,338	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	8,444,410	1.19949	0	0	0	0	0		0	133,338	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	10,819,399	1.19949	0	0	0	0	0		0	170,839	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	10,819,400	1.19949	0	0	0	0	0		0	170,839	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	18,744,547	1.183368	0	0	0	0	0		0	299,661	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	18,744,547	1.183368	0	0	0	0	0		0	299,661	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	24,016,454	1.183368	0	0	0	0	0		0	383,941	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	24,016,454	1.183368	0	0	0	0	0		0	383,941	0	0	0	0	100.00% \ 100.00%
Net Investment Hedge Sale	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/30/2021	06/30/2021	06/30/2021	Sale	0	0	0	0	0	0	0	0		0	(5,154,015)	0	5,154,015	0	0	100.00% \ 100.00%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	(27,929,937)	0	0	XXX	0	(4,160,422)	(55,236)	(22,775,922)	0	0	XXX
Bond Forward - 141892CM - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/14/2021	08/17/2021	08/16/2021	Sale	0	50,000,000	1.9141 / 0	0	0	4,971,146	0	0		0	0	0	4,971,146	0	0	LD (Liability Cashflow)
Bond Forward - 142540CM - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2021	09/21/2021	09/20/2021	Sale	0	80,000,000	1.4249 / 0	0	0	5,650,818	0	0		0	0	0	5,650,818	0	0	LD (Liability Cashflow)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	494,864	.7769	0	0	8,567	0	0		0	0	0	8,567	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	307,618	.7769	0	0	5,326	0	0		0	0	0	5,326	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	187,246	.7769	0	0	3,242	0	0		0	0	0	3,242	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	160,496	.7769	0	0	2,779	0	0		0	0	0	2,779	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	120,372	.7769	0	0	2,084	0	0		0	0	0	2,084	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	66,873	.7769	0	0	1,158	0	0		0	0	0	1,158	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/16/2021	03/18/2021	03/18/2021	Sale	0	626,145	.7747	0	0	3,839	0	0		0	0	0	3,839	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/16/2021	03/18/2021	03/18/2021	Sale	0	389,225	.7747	0	0	2,386	0	0		0	0	0	2,386	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/16/2021	03/18/2021	03/18/2021	Sale	0	236,920	.7747	0	0	1,453	0	0		0	0	0	1,453	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/16/2021	03/18/2021	03/18/2021	Sale	0	203,074	.7747	0	0	1,245	0	0		0	0	0	1,245	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/16/2021	03/18/2021	03/18/2021	Sale	0	152,306	.7747	0	0	934	0	0		0	0	0	934	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/16/2021	03/18/2021	03/18/2021	Sale	0	84,614	.7747	0	0	519	0	0		0	0	0	519	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	199,905	.7745	0	0	(400)	0	0		0	0	0	(400)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	53,618	.7745	0	0	(107)	0	0		0	0	0	(107)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/20/2021	05/24/2021	05/24/2021	Sale	0	466,115	.77695	0	0	(1,260)	0	0		0	0	0	(1,260)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/20/2021	05/24/2021	05/24/2021	Sale	0	289,747	.77695	0	0	(783)	0	0		0	0	0	(783)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/20/2021	05/24/2021	05/24/2021	Sale	0	176,368	.77695	0	0	(477)	0	0		0	0	0	(477)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/20/2021	05/24/2021	05/24/2021	Sale	0	151,172	.77695	0	0	(409)	0	0		0	0	0	(409)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/20/2021	05/24/2021	05/24/2021	Sale	0	113,379	.77695	0	0	(306)	0	0		0	0	0	(306)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/20/2021	05/24/2021	05/24/2021	Sale	0	62,989	.77695	0	0	(170)	0	0		0	0	0	(170)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/23/2021	06/24/2021	06/24/2021	Sale	0	417,869	.7583	0	0	(468)	0	0		0	0	0	(468)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/23/2021	06/24/2021	06/24/2021	Sale	0	259,757	.7583	0	0	(291)	0	0		0	0	0	(291)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/23/2021	06/24/2021	06/24/2021	Sale	0	158,113	.7583	0	0	(177)	0	0		0	0	0	(177)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/23/2021	06/24/2021	06/24/2021	Sale	0	135,525	.7583	0	0	(152)	0	0		0	0	0	(152)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/23/2021	06/24/2021	06/24/2021	Sale	0	101,644	.7583	0	0	(114)	0	0		0	0	0	(114)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/23/2021	06/24/2021	06/24/2021	Sale	0	56,469	.7583	0	0	(63)	0	0		0	0	0	(63)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/16/2021	07/20/2021	07/20/2021	Sale	0	287,796	.7418	0	0	(3,899)	0	0		0	0	0	(3,899)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/16/2021	07/20/2021	07/20/2021	Sale	0	178,900	.7418	0	0	(2,424)	0	0		0	0	0	(2,424)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/16/2021	07/20/2021	07/20/2021	Sale	0	108,896	.7418	0	0	(1,475)	0	0		0	0	0	(1,475)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/16/2021	07/20/2021	07/20/2021	Sale	0	93,339	.7418	0	0	(1,265)	0	0		0	0	0	(1,265)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/16/2021	07/20/2021	07/20/2021	Sale	0	70,005	.7418	0	0	(948)	0	0		0	0	0	(948)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/16/2021	07/20/2021	07/20/2021	Sale	0	38,891	.7418	0	0	(527)	0	0		0	0	0	(527)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/19/2021	07/21/2021	07/21/2021	Sale	0	4,380,400	.7342	0	0	(296)	0	0		0	0	0	(296)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/19/2021	07/21/2021	07/21/2021	Sale	0	2,722,951	.7342	0	0	(185)	0	0		0	0	0	(185)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/19/2021	07/21/2021	07/21/2021	Sale	0	1,657,449	.7342	0	0	(113)	0	0		0	0	0	(113)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/19/2021	07/21/2021	07/21/2021	Sale	0	1,420,670	.7342	0	0	(97)	0	0		0	0	0	(97)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/19/2021	07/21/2021	07/21/2021	Sale	0	1,065,503	.7342	0	0	(73)	0	0		0	0	0	(73)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/19/2021	07/21/2021	07/21/2021	Sale	0	591,946	.7342	0	0	(40)	0	0		0	0	0	(40)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2021	08/20/2021	08/20/2021	Sale	0	233,563	.7236	0	0	(3,551)	0	0		0	0	0	(3,551)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2021	08/20/2021	08/20/2021	Sale	0	145,188	.7236	0	0	(2,207)	0	0		0	0	0	(2,207)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2021	08/20/2021	08/20/2021	Sale	0	88,375	.7236	0	0	(1,343)	0	0		0	0	0	(1,343)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2021	08/20/2021	08/20/2021	Sale	0	75,750	.7236	0	0	(1,152)	0	0		0	0	0	(1,152)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2021	08/20/2021	08/20/2021	Sale	0	56,813	.7236	0	0	(864)	0	0		0	0	0	(864)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2021	08/20/2021	08/20/2021	Sale	0	31,563	.7236	0	0	(480)	0	0		0	0	0	(480)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	280,851	.7283	0	0	(1,138)	0	0		0	0	0	(1,138)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	174,583	.7283	0	0	(707)	0	0		0	0	0	(707)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	106,268	.7283	0	0	(430)	0	0		0	0	0	(430)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	91,087	.7283	0	0	(369)	0	0		0	0	0	(369)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	68,315	.7283	0	0	(277)	0	0		0	0	0	(277)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	37,953	.7283	0	0	(154)	0	0		0	0	0	(154)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	11,174,904	.7238	0	0	(22,387)	0	0		0	0	0	(22,387)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	6,946,562	.7238	0	0	(13,916)	0	0		0	0	0	(13,916)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	4,228,342	.7238	0	0	(8,471)	0	0		0	0	0	(8,471)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	3,624,293	.7238	0	0	(7,261)	0	0		0	0	0	(7,261)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	2,718,220	.7238	0	0	(5,445)	0	0		0	0	0	(5,445)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	1,510,122	.7238	0	0	(3,025)	0	0		0	0	0	(3,025)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	10,891,217	.7238	0	0	(21,819)	0	0		0	0	0	(21,819)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	6,770,216	.7238	0	0	(13,563)	0	0		0	0	0	(13,563)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	4,121,001	.7238	0	0	(8,256)	0	0		0	0	0	(8,256)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	3,532,287	.7238	0	0	(7,076)	0	0		0	0	0	(7,076)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	2,649,215	.7238	0	0	(5,307)	0	0		0	0	0	(5,307)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	1,471,786	.7238	0	0	(2,948)	0	0		0	0	0	(2,948)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	1,779,117	.7238	0	0	(3,564)	0	0		0	0	0	(3,564)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	1,105,938	.7238	0	0	(2,216)	0	0		0	0	0	(2,216)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	673,179	.7238	0	0	(1,349)	0	0		0	0	0	(1,349)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	577,011	.7238	0	0	(1,156)	0	0		0	0	0	(1,156)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	432,758	.7238	0	0	(867)	0	0		0	0	0	(867)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	240,421	.7238	0	0	(482)	0	0		0	0	0	(482)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2021	11/08/2021	11/08/2021	Sale	0	187,257	.7408	0	0	341	0	0		0	0	0	341	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2021	11/08/2021	11/08/2021	Sale	0	116,403	.7408	0	0	212	0	0		0	0	0	212	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2021	11/08/2021	11/08/2021	Sale	0	70,854	.7408	0	0	129	0	0		0	0	0	129	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2021	11/08/2021	11/08/2021	Sale	0	60,732	.7408	0	0	111	0	0		0	0	0	111	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2021	11/08/2021	11/08/2021	Sale	0	45,549	.7408	0	0	83	0	0		0	0	0	83	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2021	11/08/2021	11/08/2021	Sale	0	25,305	.7408	0	0	46	0	0		0	0	0	46	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2021	01/22/2021	01/22/2021	Sale	0	455,176	.7738	0	0	(1,000)	0	0		0	0	0	(1,000)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2021	01/22/2021	01/22/2021	Sale	0	282,947	.7738	0	0	(622)	0	0		0	0	0	(622)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2021	01/22/2021	01/22/2021	Sale	0	172,229	.7738	0	0	(378)	0	0		0	0	0	(378)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2021	01/22/2021	01/22/2021	Sale	0	147,625	.7738	0	0	(324)	0	0		0	0	0	(324)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2021	01/22/2021	01/22/2021	Sale	0	110,718	.7738	0	0	(243)	0	0		0	0	0	(243)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/20/2021	01/22/2021	01/22/2021	Sale	0	61,510	.7738	0	0	(135)	0	0		0	0	0	(135)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	455,869	.7716	0	0	(620)	0	0		0	0	0	(620)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	283,378	.7716	0	0	(386)	0	0		0	0	0	(386)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	172,491	.7716	0	0	(235)	0	0		0	0	0	(235)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	147,849	.7716	0	0	(201)	0	0		0	0	0	(201)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	110,887	.7716	0	0	(151)	0	0		0	0	0	(151)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	61,604	.7716	0	0	(84)	0	0		0	0	0	(84)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	8,351,537	.7906	0	0	(128,347)	0	0		0	0	0	(128,347)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	5,191,496	.7906	0	0	(79,783)	0	0		0	0	0	(79,783)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	3,160,041	.7906	0	0	(48,564)	0	0		0	0	0	(48,564)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	2,708,607	.7906	0	0	(41,626)	0	0		0	0	0	(41,626)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	2,031,455	.7906	0	0	(31,220)	0	0		0	0	0	(31,220)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	1,128,586	.7906	0	0	(17,344)	0	0		0	0	0	(17,344)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	167,259	.7752	0	0	(1,521)	0	0		0	0	0	(1,521)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	125,444	.7752	0	0	(1,141)	0	0		0	0	0	(1,141)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	95,188	.7752	0	0	(866)	0	0		0	0	0	(866)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	71,391	.7752	0	0	(649)	0	0		0	0	0	(649)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	616,375	.7745	0	0	(1,234)	0	0		0	0	0	(1,234)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	383,152	.7745	0	0	(767)	0	0		0	0	0	(767)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	233,223	.7745	0	0	(467)	0	0		0	0	0	(467)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	149,929	.7745	0	0	(300)	0	0		0	0	0	(300)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	83,294	.7745	0	0	(167)	0	0		0	0	0	(167)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	165,323	.7745	0	0	(331)	0	0		0	0	0	(331)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	102,769	.7745	0	0	(206)	0	0		0	0	0	(206)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	62,555	.7745	0	0	(125)	0	0		0	0	0	(125)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	40,214	.7745	0	0	(80)	0	0		0	0	0	(80)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/20/2021	04/22/2021	04/22/2021	Sale	0	22,341	.7745	0	0	(45)	0	0		0	0	0	(45)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/26/2021	06/30/2021	06/30/2021	Sale	0	15,966,479	.7804	0	0	(606,620)	0	0		0	0	0	(606,620)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/26/2021	06/30/2021	06/30/2021	Sale	0	9,925,109	.7804	0	0	(377,088)	0	0		0	0	0	(377,088)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/26/2021	06/30/2021	06/30/2021	Sale	0	6,041,371	.7804	0	0	(229,532)	0	0		0	0	0	(229,532)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/26/2021	06/30/2021	06/30/2021	Sale	0	5,178,318	.7804	0	0	(196,742)	0	0		0	0	0	(196,742)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/26/2021	06/30/2021	06/30/2021	Sale	0	3,883,738	.7804	0	0	(147,556)	0	0		0	0	0	(147,556)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/26/2021	06/30/2021	06/30/2021	Sale	0	2,157,632	.7804	0	0	(81,976)	0	0		0	0	0	(81,976)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/04/2021	06/30/2021	06/30/2021	Sale	0	1,340,214	.77057	0	0	(34,472)	0	0		0	0	0	(34,472)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/04/2021	06/30/2021	06/30/2021	Sale	0	833,106	.77057	0	0	(21,429)	0	0		0	0	0	(21,429)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/04/2021	06/30/2021	06/30/2021	Sale	0	507,108	.77057	0	0	(13,043)	0	0		0	0	0	(13,043)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/04/2021	06/30/2021	06/30/2021	Sale	0	434,664	.77057	0	0	(11,180)	0	0		0	0	0	(11,180)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/04/2021	06/30/2021	06/30/2021	Sale	0	325,998	.77057	0	0	(8,385)	0	0		0	0	0	(8,385)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/04/2021	06/30/2021	06/30/2021	Sale	0	181,110	.77057	0	0	(4,658)	0	0		0	0	0	(4,658)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	1,270,516	.77525	0	0	(40,152)	0	0		0	0	0	(40,152)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	789,780	.77525	0	0	(24,959)	0	0		0	0	0	(24,959)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	480,736	.77525	0	0	(15,193)	0	0		0	0	0	(15,193)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	412,059	.77525	0	0	(13,022)	0	0		0	0	0	(13,022)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	309,044	.77525	0	0	(9,767)	0	0		0	0	0	(9,767)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	171,691	.77525	0	0	(5,426)	0	0		0	0	0	(5,426)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	217,225	.77525	0	0	(6,865)	0	0		0	0	0	(6,865)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	135,032	.77525	0	0	(4,267)	0	0		0	0	0	(4,267)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	82,193	.77525	0	0	(2,598)	0	0		0	0	0	(2,598)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	70,451	.77525	0	0	(2,226)	0	0		0	0	0	(2,226)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	52,839	.77525	0	0	(1,670)	0	0		0	0	0	(1,670)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/14/2021	06/30/2021	06/30/2021	Sale	0	29,355	.77525	0	0	(928)	0	0		0	0	0	(928)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/08/2021	06/30/2021	06/30/2021	Sale	0	9,192,807	.77361	0	0	(271,645)	0	0		0	0	0	(271,645)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/08/2021	06/30/2021	06/30/2021	Sale	0	5,714,448	.77361	0	0	(168,861)	0	0		0	0	0	(168,861)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/08/2021	06/30/2021	06/30/2021	Sale	0	3,478,359	.77361	0	0	(102,785)	0	0		0	0	0	(102,785)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/08/2021	06/30/2021	06/30/2021	Sale	0	2,981,451	.77361	0	0	(88,101)	0	0		0	0	0	(88,101)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/08/2021	06/30/2021	06/30/2021	Sale	0	2,236,088	.77361	0	0	(66,076)	0	0		0	0	0	(66,076)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/08/2021	06/30/2021	06/30/2021	Sale	0	1,242,271	.77361	0	0	(36,709)	0	0		0	0	0	(36,709)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	10,453,762	.756	0	0	(72,596)	0	0		0	0	0	(72,596)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	6,498,284	.756	0	0	(45,127)	0	0		0	0	0	(45,127)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	3,955,477	.756	0	0	(27,469)	0	0		0	0	0	(27,469)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	3,390,409	.756	0	0	(23,545)	0	0		0	0	0	(23,545)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	2,542,807	.756	0	0	(17,658)	0	0		0	0	0	(17,658)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	1,412,671	.756	0	0	(9,810)	0	0		0	0	0	(9,810)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	11,424,398	.756	0	0	(79,336)	0	0		0	0	0	(79,336)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	7,101,653	.756	0	0	(49,317)	0	0		0	0	0	(49,317)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	4,322,745	.756	0	0	(30,019)	0	0		0	0	0	(30,019)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	3,705,210	.756	0	0	(25,731)	0	0		0	0	0	(25,731)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	2,778,908	.756	0	0	(19,298)	0	0		0	0	0	(19,298)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	1,543,838	.756	0	0	(10,721)	0	0		0	0	0	(10,721)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	7,693,248	.7566	0	0	(59,484)	0	0		0	0	0	(59,484)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	4,782,289	.7566	0	0	(36,976)	0	0		0	0	0	(36,976)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	2,910,959	.7566	0	0	(22,507)	0	0		0	0	0	(22,507)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	2,495,107	.7566	0	0	(19,292)	0	0		0	0	0	(19,292)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	1,871,331	.7566	0	0	(14,469)	0	0		0	0	0	(14,469)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	1,039,628	.7566	0	0	(8,038)	0	0		0	0	0	(8,038)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/04/2021	10/05/2021	10/05/2021	Sale	0	7,491,224	.7285	0	0	(4,627)	0	0		0	0	0	(4,627)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/04/2021	10/05/2021	10/05/2021	Sale	0	4,656,707	.7285	0	0	(2,876)	0	0		0	0	0	(2,876)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/04/2021	10/05/2021	10/05/2021	Sale	0	2,834,517	.7285	0	0	(1,751)	0	0		0	0	0	(1,751)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/04/2021	10/05/2021	10/05/2021	Sale	0	2,429,586	.7285	0	0	(1,501)	0	0		0	0	0	(1,501)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/04/2021	10/05/2021	10/05/2021	Sale	0	1,822,190	.7285	0	0	(1,126)	0	0		0	0	0	(1,126)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/04/2021	10/05/2021	10/05/2021	Sale	0	1,012,328	.7285	0	0	(625)	0	0		0	0	0	(625)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	11/24/2021	11/24/2021	Sale	0	84,648	.7223	0	0	(369)	0	0		0	0	0	(369)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	11/24/2021	11/24/2021	Sale	0	52,619	.7223	0	0	(229)	0	0		0	0	0	(229)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	11/24/2021	11/24/2021	Sale	0	32,029	.7223	0	0	(140)	0	0		0	0	0	(140)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	11/24/2021	11/24/2021	Sale	0	27,453	.7223	0	0	(120)	0	0		0	0	0	(120)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	11/24/2021	11/24/2021	Sale	0	20,590	.7223	0	0	(90)	0	0		0	0	0	(90)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/23/2021	11/24/2021	11/24/2021	Sale	0	11,439	.7223	0	0	(50)	0	0		0	0	0	(50)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2021	01/28/2021	Sale	0	369,157	.7741	0	0	(3,410)	0	0		0	0	0	(3,410)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2021	01/28/2021	Sale	0	229,476	.7741	0	0	(2,120)	0	0		0	0	0	(2,120)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2021	01/28/2021	Sale	0	139,681	.7741	0	0	(1,290)	0	0		0	0	0	(1,290)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2021	01/28/2021	Sale	0	119,726	.7741	0	0	(1,106)	0	0		0	0	0	(1,106)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2021	01/28/2021	Sale	0	89,795	.7741	0	0	(829)	0	0		0	0	0	(829)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/26/2021	01/28/2021	01/28/2021	Sale	0	49,886	.7741	0	0	(461)	0	0		0	0	0	(461)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	918,719	.7755	0	0	(1,718)	0	0		0	0	0	(1,718)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	571,096	.7755	0	0	(1,068)	0	0		0	0	0	(1,068)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	347,624	.7755	0	0	(650)	0	0		0	0	0	(650)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	297,963	.7755	0	0	(557)	0	0		0	0	0	(557)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	223,472	.7755	0	0	(418)	0	0		0	0	0	(418)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	124,151	.7755	0	0	(232)	0	0		0	0	0	(232)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	515,715	.7752	0	0	(4,690)	0	0		0	0	0	(4,690)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	320,580	.7752	0	0	(2,915)	0	0		0	0	0	(2,915)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	195,135	.7752	0	0	(1,775)	0	0		0	0	0	(1,775)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	69,691	.7752	0	0	(634)	0	0		0	0	0	(634)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	293,498	.7752	0	0	(2,669)	0	0		0	0	0	(2,669)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	182,444	.7752	0	0	(1,659)	0	0		0	0	0	(1,659)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	111,053	.7752	0	0	(1,010)	0	0		0	0	0	(1,010)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2021	03/23/2021	03/23/2021	Sale	0	39,662	.7752	0	0	(361)	0	0		0	0	0	(361)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	431,430	.7753	0	0	863	0	0		0	0	0	863	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	268,186	.7753	0	0	536	0	0		0	0	0	536	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	163,244	.7753	0	0	326	0	0		0	0	0	326	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	139,923	.7753	0	0	280	0	0		0	0	0	280	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	104,942	.7753	0	0	210	0	0		0	0	0	210	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	58,301	.7753	0	0	117	0	0		0	0	0	117	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	75,607	.77371	0	0	170	0	0		0	0	0	170	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	46,999	.77371	0	0	106	0	0		0	0	0	106	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	28,608	.77371	0	0	64	0	0		0	0	0	64	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	24,521	.77371	0	0	55	0	0		0	0	0	55	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	18,391	.77371	0	0	41	0	0		0	0	0	41	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	10,217	.77371	0	0	23	0	0		0	0	0	23	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	1,678,517	.7716	0	0	(21,645)	0	0		0	0	0	(21,645)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	1,043,402	.7716	0	0	(13,455)	0	0		0	0	0	(13,455)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	635,114	.7716	0	0	(8,190)	0	0		0	0	0	(8,190)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	544,384	.7716	0	0	(7,020)	0	0		0	0	0	(7,020)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	408,288	.7716	0	0	(5,265)	0	0		0	0	0	(5,265)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	226,827	.7716	0	0	(2,925)	0	0		0	0	0	(2,925)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	3,524,854	.7716	0	0	(45,454)	0	0		0	0	0	(45,454)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	2,191,125	.7716	0	0	(28,255)	0	0		0	0	0	(28,255)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	1,333,729	.7716	0	0	(17,199)	0	0		0	0	0	(17,199)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	1,143,196	.7716	0	0	(14,742)	0	0		0	0	0	(14,742)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	857,397	.7716	0	0	(11,056)	0	0		0	0	0	(11,056)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	476,332	.7716	0	0	(6,142)	0	0		0	0	0	(6,142)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	856,998	.7716	0	0	(11,051)	0	0		0	0	0	(11,051)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	532,729	.7716	0	0	(6,870)	0	0		0	0	0	(6,870)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	324,270	.7716	0	0	(4,182)	0	0		0	0	0	(4,182)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	277,945	.7716	0	0	(3,584)	0	0		0	0	0	(3,584)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	208,459	.7716	0	0	(2,688)	0	0		0	0	0	(2,688)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	115,811	.7716	0	0	(1,493)	0	0		0	0	0	(1,493)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	864,036	.77145	0	0	(10,976)	0	0		0	0	0	(10,976)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	537,104	.77145	0	0	(6,823)	0	0		0	0	0	(6,823)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	326,933	.77145	0	0	(4,153)	0	0		0	0	0	(4,153)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	280,228	.77145	0	0	(3,560)	0	0		0	0	0	(3,560)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	210,171	.77145	0	0	(2,670)	0	0		0	0	0	(2,670)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	116,762	.77145	0	0	(1,483)	0	0		0	0	0	(1,483)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	91,967	.770541	0	0	(1,061)	0	0		0	0	0	(1,061)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	57,169	.770541	0	0	(660)	0	0		0	0	0	(660)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	34,798	.770541	0	0	(402)	0	0		0	0	0	(402)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	29,827	.770541	0	0	(344)	0	0		0	0	0	(344)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	22,370	.770541	0	0	(258)	0	0		0	0	0	(258)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2021	03/31/2021	03/31/2021	Sale	0	12,428	.770541	0	0	(143)	0	0		0	0	0	(143)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	03/31/2021	03/31/2021	Sale	0	94,347	76805	0	0	(786)	0	0		0	0	0	(786)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	03/31/2021	03/31/2021	Sale	0	58,648	76805	0	0	(489)	0	0		0	0	0	(489)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	03/31/2021	03/31/2021	Sale	0	35,699	76805	0	0	(297)	0	0		0	0	0	(297)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	03/31/2021	03/31/2021	Sale	0	30,599	76805	0	0	(255)	0	0		0	0	0	(255)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	03/31/2021	03/31/2021	Sale	0	22,949	76805	0	0	(191)	0	0		0	0	0	(191)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	03/31/2021	03/31/2021	Sale	0	12,750	76805	0	0	(106)	0	0		0	0	0	(106)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2021	03/31/2021	03/31/2021	Sale	0	2,442,535	76265	0	0	(3,203)	0	0		0	0	0	(3,203)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2021	03/31/2021	03/31/2021	Sale	0	924,202	76265	0	0	(1,212)	0	0		0	0	0	(1,212)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2021	03/31/2021	03/31/2021	Sale	0	792,174	76265	0	0	(1,039)	0	0		0	0	0	(1,039)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2021	03/31/2021	03/31/2021	Sale	0	594,130	76265	0	0	(779)	0	0		0	0	0	(779)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2021	03/31/2021	03/31/2021	Sale	0	330,072	76265	0	0	(433)	0	0		0	0	0	(433)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2021	03/31/2021	03/31/2021	Sale	0	1,518,333	76265	0	0	(1,991)	0	0		0	0	0	(1,991)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	782,604	76065	0	0	1,029	0	0		0	0	0	1,029	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	486,484	76065	0	0	640	0	0		0	0	0	640	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	296,121	76065	0	0	389	0	0		0	0	0	389	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	253,818	76065	0	0	334	0	0		0	0	0	334	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	190,363	76065	0	0	250	0	0		0	0	0	250	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	105,757	76065	0	0	139	0	0		0	0	0	139	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	1,027,702	76065	0	0	1,351	0	0		0	0	0	1,351	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	638,842	76065	0	0	840	0	0		0	0	0	840	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	388,860	76065	0	0	511	0	0		0	0	0	511	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	333,309	76065	0	0	438	0	0		0	0	0	438	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	249,982	76065	0	0	329	0	0		0	0	0	329	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	138,879	76065	0	0	183	0	0		0	0	0	183	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	407,156	76065	0	0	535	0	0		0	0	0	535	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	253,097	76065	0	0	333	0	0		0	0	0	333	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	154,059	76065	0	0	203	0	0		0	0	0	203	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	132,051	76065	0	0	174	0	0		0	0	0	174	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	99,038	76065	0	0	130	0	0		0	0	0	130	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	03/31/2021	03/31/2021	Sale	0	55,021	76065	0	0	72	0	0		0	0	0	72	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/09/2021	03/31/2021	03/31/2021	Sale	0	112,098	77256	0	0	(1,583)	0	0		0	0	0	(1,583)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/09/2021	03/31/2021	03/31/2021	Sale	0	69,683	77256	0	0	(984)	0	0		0	0	0	(984)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/09/2021	03/31/2021	03/31/2021	Sale	0	42,415	77256	0	0	(599)	0	0		0	0	0	(599)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/09/2021	03/31/2021	03/31/2021	Sale	0	36,356	77256	0	0	(513)	0	0		0	0	0	(513)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/09/2021	03/31/2021	03/31/2021	Sale	0	27,267	77256	0	0	(385)	0	0		0	0	0	(385)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/09/2021	03/31/2021	03/31/2021	Sale	0	15,148	77256	0	0	(214)	0	0		0	0	0	(214)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	03/31/2021	03/31/2021	Sale	0	416,135	77495	0	0	(7,142)	0	0		0	0	0	(7,142)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	03/31/2021	03/31/2021	Sale	0	258,679	77495	0	0	(4,440)	0	0		0	0	0	(4,440)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	03/31/2021	03/31/2021	Sale	0	157,457	77495	0	0	(2,702)	0	0		0	0	0	(2,702)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	03/31/2021	03/31/2021	Sale	0	134,963	77495	0	0	(2,316)	0	0		0	0	0	(2,316)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	03/31/2021	03/31/2021	Sale	0	101,222	77495	0	0	(1,737)	0	0		0	0	0	(1,737)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	03/31/2021	03/31/2021	Sale	0	56,235	77495	0	0	(965)	0	0		0	0	0	(965)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	879,075	77535	0	0	(15,533)	0	0		0	0	0	(15,533)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	546,452	77535	0	0	(9,656)	0	0		0	0	0	(9,656)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	332,623	77535	0	0	(5,877)	0	0		0	0	0	(5,877)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	285,105	77535	0	0	(5,038)	0	0		0	0	0	(5,038)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	213,829	77535	0	0	(3,778)	0	0		0	0	0	(3,778)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	118,794	77535	0	0	(2,099)	0	0		0	0	0	(2,099)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	419,054	.77515	0	0	(7,299)	0	0		0	0	0	(7,299)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	260,493	.77515	0	0	(4,537)	0	0		0	0	0	(4,537)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	158,561	.77515	0	0	(2,761)	0	0		0	0	0	(2,761)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	135,910	.77515	0	0	(2,367)	0	0		0	0	0	(2,367)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	101,932	.77515	0	0	(1,775)	0	0		0	0	0	(1,775)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/16/2021	03/31/2021	03/31/2021	Sale	0	56,629	.77515	0	0	(986)	0	0		0	0	0	(986)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/26/2021	03/31/2021	03/31/2021	Sale	0	1,011,697	.7765	0	0	(19,348)	0	0		0	0	0	(19,348)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/26/2021	03/31/2021	03/31/2021	Sale	0	615,816	.7765	0	0	(11,777)	0	0		0	0	0	(11,777)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/26/2021	03/31/2021	03/31/2021	Sale	0	527,842	.7765	0	0	(10,095)	0	0		0	0	0	(10,095)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/26/2021	03/31/2021	03/31/2021	Sale	0	395,881	.7765	0	0	(7,571)	0	0		0	0	0	(7,571)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/26/2021	03/31/2021	03/31/2021	Sale	0	219,934	.7765	0	0	(4,206)	0	0		0	0	0	(4,206)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/26/2021	03/31/2021	03/31/2021	Sale	0	1,627,513	.7765	0	0	(31,125)	0	0		0	0	0	(31,125)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	2,105,036	.764	0	0	(6,475)	0	0		0	0	0	(6,475)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	1,308,536	.764	0	0	(4,025)	0	0		0	0	0	(4,025)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	796,500	.764	0	0	(2,450)	0	0		0	0	0	(2,450)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	682,714	.764	0	0	(2,100)	0	0		0	0	0	(2,100)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	512,036	.764	0	0	(1,575)	0	0		0	0	0	(1,575)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	284,464	.764	0	0	(875)	0	0		0	0	0	(875)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	15,212,421	.764	0	0	(46,792)	0	0		0	0	0	(46,792)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	9,456,370	.764	0	0	(29,087)	0	0		0	0	0	(29,087)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	5,756,051	.764	0	0	(17,705)	0	0		0	0	0	(17,705)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	4,933,758	.764	0	0	(15,176)	0	0		0	0	0	(15,176)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	3,700,319	.764	0	0	(11,382)	0	0		0	0	0	(11,382)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	2,055,733	.764	0	0	(6,323)	0	0		0	0	0	(6,323)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	11,303,469	.764	0	0	(34,769)	0	0		0	0	0	(34,769)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	7,026,481	.764	0	0	(21,613)	0	0		0	0	0	(21,613)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	4,276,988	.764	0	0	(13,156)	0	0		0	0	0	(13,156)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	3,665,990	.764	0	0	(11,276)	0	0		0	0	0	(11,276)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	2,749,493	.764	0	0	(8,457)	0	0		0	0	0	(8,457)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	1,527,496	.764	0	0	(4,698)	0	0		0	0	0	(4,698)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	9,003,168	.764	0	0	(27,693)	0	0		0	0	0	(27,693)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	5,596,564	.764	0	0	(17,215)	0	0		0	0	0	(17,215)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	3,406,604	.764	0	0	(10,478)	0	0		0	0	0	(10,478)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	2,919,946	.764	0	0	(8,982)	0	0		0	0	0	(8,982)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	2,189,960	.764	0	0	(6,736)	0	0		0	0	0	(6,736)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	1,216,644	.764	0	0	(3,742)	0	0		0	0	0	(3,742)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	7,616,840	.764	0	0	(23,429)	0	0		0	0	0	(23,429)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	4,734,792	.764	0	0	(14,564)	0	0		0	0	0	(14,564)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	2,882,047	.764	0	0	(8,865)	0	0		0	0	0	(8,865)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	2,470,326	.764	0	0	(7,599)	0	0		0	0	0	(7,599)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	1,852,745	.764	0	0	(5,699)	0	0		0	0	0	(5,699)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/29/2021	03/31/2021	03/31/2021	Sale	0	1,029,303	.764	0	0	(3,166)	0	0		0	0	0	(3,166)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/28/2021	06/28/2021	Sale	0	1,688,088	.7604	0	0	(7,215)	0	0		0	0	0	(7,215)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/28/2021	06/28/2021	Sale	0	1,049,352	.7604	0	0	(4,485)	0	0		0	0	0	(4,485)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/28/2021	06/28/2021	Sale	0	638,736	.7604	0	0	(2,730)	0	0		0	0	0	(2,730)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/28/2021	06/28/2021	Sale	0	547,488	.7604	0	0	(2,340)	0	0		0	0	0	(2,340)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/28/2021	06/28/2021	Sale	0	410,616	.7604	0	0	(1,755)	0	0		0	0	0	(1,755)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/28/2021	06/28/2021	Sale	0	228,120	.7604	0	0	(975)	0	0		0	0	0	(975)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	156,625	719	0	0	(839)	0	0		0	0	0	(839)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	12,357,295	722	0	0	(117,240)	0	0		0	0	0	(117,240)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	97,362	719	0	0	(521)	0	0		0	0	0	(521)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	59,264	719	0	0	(317)	0	0		0	0	0	(317)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	50,797	719	0	0	(272)	0	0		0	0	0	(272)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	38,098	719	0	0	(204)	0	0		0	0	0	(204)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	21,166	719	0	0	(113)	0	0		0	0	0	(113)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	7,681,562	722	0	0	(72,879)	0	0		0	0	0	(72,879)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	4,675,733	722	0	0	(44,361)	0	0		0	0	0	(44,361)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	4,007,771	722	0	0	(38,024)	0	0		0	0	0	(38,024)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	3,005,829	722	0	0	(28,518)	0	0		0	0	0	(28,518)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200018 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/17/2021	12/17/2021	Sale	0	1,669,905	722	0	0	(15,843)	0	0		0	0	0	(15,843)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/13/2021	05/13/2021	Sale	0	23,537,979	784	0	0	(328,751)	0	0		0	0	0	(328,751)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/13/2021	05/13/2021	Sale	0	2,221,899	784	0	0	(31,033)	0	0		0	0	0	(31,033)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/13/2021	05/13/2021	Sale	0	1,211,518	784	0	0	(16,921)	0	0		0	0	0	(16,921)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/08/2021	07/12/2021	07/12/2021	Sale	0	586,902	.742772	0	0	5,040	0	0		0	0	0	5,040	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/13/2021	08/13/2021	Sale	0	22,470,813	.7372	0	0	10,668	0	0		0	0	0	10,668	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/13/2021	08/13/2021	Sale	0	2,218,688	.7372	0	0	1,053	0	0		0	0	0	1,053	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/13/2021	08/13/2021	Sale	0	1,209,764	.7372	0	0	574	0	0		0	0	0	574	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/12/2021	10/12/2021	Sale	0	1,000,178	.7313	0	0	6,428	0	0		0	0	0	6,428	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/03/2021	11/05/2021	11/05/2021	Sale	0	650,212	.743	0	0	(1,794)	0	0		0	0	0	(1,794)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/03/2021	11/05/2021	11/05/2021	Sale	0	1,192,610	.743	0	0	(3,291)	0	0		0	0	0	(3,291)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	22,384,090	.7362	0	0	4,561	0	0		0	0	0	4,561	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	644,261	.7362	0	0	131	0	0		0	0	0	131	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	1,181,695	.7362	0	0	241	0	0		0	0	0	241	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	1,208,123	.7362	0	0	246	0	0		0	0	0	246	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	2,215,679	.7362	0	0	451	0	0		0	0	0	451	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	02/12/2021	02/12/2021	Sale	0	138,450	1.3845	0	0	178	0	0		0	0	0	178	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	02/12/2021	02/12/2021	Sale	0	138,450	1.3845	0	0	178	0	0		0	0	0	178	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	02/12/2021	02/12/2021	Sale	0	553,800	1.3845	0	0	710	0	0		0	0	0	710	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	02/12/2021	02/12/2021	Sale	0	3,738,150	1.3845	0	0	4,793	0	0		0	0	0	4,793	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	02/12/2021	02/12/2021	Sale	0	138,450	1.3845	0	0	178	0	0		0	0	0	178	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	02/12/2021	02/12/2021	Sale	0	138,450	1.3845	0	0	178	0	0		0	0	0	178	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	02/12/2021	02/12/2021	Sale	0	692,250	1.3845	0	0	888	0	0		0	0	0	888	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	141,405	1.41405	0	0	551	0	0		0	0	0	551	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	141,405	1.41405	0	0	551	0	0		0	0	0	551	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	565,620	1.41405	0	0	2,206	0	0		0	0	0	2,206	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	4,383,555	1.41405	0	0	17,093	0	0		0	0	0	17,093	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	282,810	1.41405	0	0	1,103	0	0		0	0	0	1,103	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	282,810	1.41405	0	0	1,103	0	0		0	0	0	1,103	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	707,025	1.41405	0	0	2,757	0	0		0	0	0	2,757	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2021	08/12/2021	08/12/2021	Sale	0	138,475	1.38475	0	0	(171)	0	0		0	0	0	(171)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2021	08/12/2021	08/12/2021	Sale	0	138,475	1.38475	0	0	(171)	0	0		0	0	0	(171)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2021	08/12/2021	08/12/2021	Sale	0	553,900	1.38475	0	0	(682)	0	0		0	0	0	(682)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2021	08/12/2021	08/12/2021	Sale	0	4,431,200	1.38475	0	0	(5,459)	0	0		0	0	0	(5,459)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2021	08/12/2021	08/12/2021	Sale	0	276,950	1.38475	0	0	(341)	0	0		0	0	0	(341)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2021	08/12/2021	08/12/2021	Sale	0	276,950	1.38475	0	0	(341)	0	0		0	0	0	(341)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2021	08/12/2021	08/12/2021	Sale	0	692,375	1.38475	0	0	(853)	0	0		0	0	0	(853)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2021	11/12/2021	11/12/2021	Sale	0	135,625	1.35625	0	0	49	0	0		0	0	0	49	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2021	11/12/2021	11/12/2021	Sale	0	135,625	1.35625	0	0	49	0	0		0	0	0	49	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2021	11/12/2021	11/12/2021	Sale	0	678,125	1.35625	0	0	246	0	0		0	0	0	246	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2021	11/12/2021	11/12/2021	Sale	0	4,204,375	1.35625	0	0	1,526	0	0		0	0	0	1,526	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2021	11/12/2021	11/12/2021	Sale	0	271,250	1.35625	0	0	98	0	0		0	0	0	98	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2021	11/12/2021	11/12/2021	Sale	0	271,250	1.35625	0	0	98	0	0		0	0	0	98	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2021	11/12/2021	11/12/2021	Sale	0	678,125	1.35625	0	0	246	0	0		0	0	0	246	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	6,035,920	1.3718	0	0	6,160	0	0		0	0	0	6,160	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	3,841,040	1.3718	0	0	3,920	0	0		0	0	0	3,920	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/26/2021	04/26/2021	Sale	0	4,328,994	1.3838	0	0	17,049	0	0		0	0	0	17,049	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/26/2021	04/26/2021	Sale	0	2,705,621	1.3838	0	0	10,656	0	0		0	0	0	10,656	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	4,018,317	1.3888	0	0	1,302	0	0		0	0	0	1,302	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	31,040,356	1.3888	0	0	10,058	0	0		0	0	0	10,058	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	9,891,982	1.3888	0	0	3,205	0	0		0	0	0	3,205	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	5,457,645	1.3888	0	0	1,768	0	0		0	0	0	1,768	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	3,089,224	1.3888	0	0	1,001	0	0		0	0	0	1,001	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	4,942,759	1.3888	0	0	1,602	0	0		0	0	0	1,602	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	8,502,971	1.3888	0	0	2,755	0	0		0	0	0	2,755	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/09/2021	07/26/2021	07/26/2021	Sale	0	1,634,017	1.38485	0	0	(3,127)	0	0		0	0	0	(3,127)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/09/2021	07/26/2021	07/26/2021	Sale	0	287,300	1.38485	0	0	(550)	0	0		0	0	0	(550)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	28,612,353	1.3762	0	0	124,745	0	0		0	0	0	124,745	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	5,030,743	1.3762	0	0	21,933	0	0		0	0	0	21,933	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	4,897,915	1.3762	0	0	21,354	0	0		0	0	0	21,354	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	3,067,425	1.379	0	0	(4,560)	0	0		0	0	0	(4,560)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	4,907,881	1.379	0	0	(7,296)	0	0		0	0	0	(7,296)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	28,138,603	1.379	0	0	(41,830)	0	0		0	0	0	(41,830)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	8,967,247	1.379	0	0	(13,331)	0	0		0	0	0	(13,331)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	4,947,447	1.379	0	0	(7,355)	0	0		0	0	0	(7,355)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	8,442,971	1.379	0	0	(12,551)	0	0		0	0	0	(12,551)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	5,761,560	1.3718	0	0	5,880	0	0		0	0	0	5,880	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	4,252,580	1.3718	0	0	4,340	0	0		0	0	0	4,340	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/02/2021	04/30/2021	04/30/2021	Sale	0	6,179,275	1.39745	0	0	(57,042)	0	0		0	0	0	(57,042)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/02/2021	04/30/2021	04/30/2021	Sale	0	5,898,399	1.39745	0	0	(54,449)	0	0		0	0	0	(54,449)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/02/2021	04/30/2021	04/30/2021	Sale	0	4,353,580	1.39745	0	0	(40,188)	0	0		0	0	0	(40,188)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/02/2021	04/30/2021	04/30/2021	Sale	0	3,932,266	1.39745	0	0	(36,299)	0	0		0	0	0	(36,299)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	4,650,899	1.3635	0	0	(18,419)	0	0		0	0	0	(18,419)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	4,650,899	1.3635	0	0	(18,419)	0	0		0	0	0	(18,419)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	4,650,899	1.3635	0	0	(18,419)	0	0		0	0	0	(18,419)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	3,100,599	1.3635	0	0	(12,280)	0	0		0	0	0	(12,280)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	01/15/2021	01/15/2021	Sale	0	1,550,300	1.3635	0	0	(6,140)	0	0		0	0	0	(6,140)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	04/15/2021	04/15/2021	Sale	0	4,687,737	1.3743	0	0	17,055	0	0		0	0	0	17,055	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	04/15/2021	04/15/2021	Sale	0	4,687,737	1.3743	0	0	17,055	0	0		0	0	0	17,055	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	04/15/2021	04/15/2021	Sale	0	4,687,737	1.3743	0	0	17,055	0	0		0	0	0	17,055	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	04/15/2021	04/15/2021	Sale	0	3,125,158	1.3743	0	0	11,370	0	0		0	0	0	11,370	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	04/15/2021	04/15/2021	Sale	0	1,562,579	1.3743	0	0	5,685	0	0		0	0	0	5,685	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	07/15/2021	07/15/2021	Sale	0	4,722,871	1.3846	0	0	6,481	0	0		0	0	0	6,481	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	07/15/2021	07/15/2021	Sale	0	4,722,871	1.3846	0	0	6,481	0	0		0	0	0	6,481	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	07/15/2021	07/15/2021	Sale	0	4,722,871	1.3846	0	0	6,481	0	0		0	0	0	6,481	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	07/15/2021	07/15/2021	Sale	0	3,148,580	1.3846	0	0	4,321	0	0		0	0	0	4,321	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	07/15/2021	07/15/2021	Sale	0	1,574,290	1.3846	0	0	2,160	0	0		0	0	0	2,160	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/13/2021	10/15/2021	10/15/2021	Sale	0	4,652,263	1.3639	0	0	44,172	0	0		0	0	0	44,172	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/13/2021	10/15/2021	10/15/2021	Sale	0	4,652,263	1.3639	0	0	44,172	0	0		0	0	0	44,172	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/13/2021	10/15/2021	10/15/2021	Sale	0	4,652,263	1.3639	0	0	44,172	0	0		0	0	0	44,172	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/13/2021	10/15/2021	10/15/2021	Sale	0	3,101,509	1.3639	0	0	29,448	0	0		0	0	0	29,448	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/13/2021	10/15/2021	10/15/2021	Sale	0	1,550,754	1.3639	0	0	14,724	0	0		0	0	0	14,724	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	5,710,118	1.3718	0	0	(19,564)	0	0		0	0	0	(19,564)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	9,136,188	1.3718	0	0	(31,302)	0	0		0	0	0	(31,302)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	14,960,179	1.3718	0	0	(51,256)	0	0		0	0	0	(51,256)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	9,973,452	1.3718	0	0	(34,171)	0	0		0	0	0	(34,171)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	40,629,516	1.3718	0	0	(139,203)	0	0		0	0	0	(139,203)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	30,939,632	1.3718	0	0	(106,004)	0	0		0	0	0	(106,004)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	9,859,883	1.3718	0	0	(33,781)	0	0		0	0	0	(33,781)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	5,439,935	1.3718	0	0	(18,638)	0	0		0	0	0	(18,638)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	14,589,950	1.3718	0	0	(49,987)	0	0		0	0	0	(49,987)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	3,979,077	1.3718	0	0	(13,633)	0	0		0	0	0	(13,633)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	16,034,241	1.3718	0	0	(54,936)	0	0		0	0	0	(54,936)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	8,398,888	1.3718	0	0	(28,776)	0	0		0	0	0	(28,776)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	10,097,048	1.3888	0	0	3,272	0	0		0	0	0	3,272	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	10,025,799	1.379	0	0	(14,904)	0	0		0	0	0	(14,904)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/19/2021	02/22/2021	02/22/2021	Sale	0	24,231,842	1.4016	0	0	60,510	0	0		0	0	0	60,510	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	14,733,829	1.3888	0	0	4,774	0	0		0	0	0	4,774	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	40,761,786	1.3888	0	0	13,208	0	0		0	0	0	13,208	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	15,145,572	1.3888	0	0	4,907	0	0		0	0	0	4,907	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	24,010,547	1.3888	0	0	7,780	0	0		0	0	0	7,780	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	16,232,945	1.3888	0	0	5,260	0	0		0	0	0	5,260	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/09/2021	07/26/2021	07/26/2021	Sale	0	2,145,770	1.38485	0	0	(4,106)	0	0		0	0	0	(4,106)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/09/2021	07/26/2021	07/26/2021	Sale	0	520,731	1.38485	0	0	(996)	0	0		0	0	0	(996)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	37,573,365	1.3762	0	0	163,814	0	0		0	0	0	163,814	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	9,118,222	1.3762	0	0	39,754	0	0		0	0	0	39,754	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	15,008,163	1.3762	0	0	65,433	0	0		0	0	0	65,433	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	10,005,442	1.3762	0	0	43,622	0	0		0	0	0	43,622	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	14,563,563	1.3762	0	0	63,495	0	0		0	0	0	63,495	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	3,971,881	1.3762	0	0	17,317	0	0		0	0	0	17,317	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	3,061,197	1.3762	0	0	13,346	0	0		0	0	0	13,346	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	16,085,671	1.3762	0	0	70,131	0	0		0	0	0	70,131	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	8,425,828	1.3762	0	0	36,735	0	0		0	0	0	36,735	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	23,792,709	1.3762	0	0	103,732	0	0		0	0	0	103,732	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	23,841,117	1.379	0	0	(35,442)	0	0		0	0	0	(35,442)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	15,038,698	1.379	0	0	(22,356)	0	0		0	0	0	(22,356)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	36,951,242	1.379	0	0	(54,931)	0	0		0	0	0	(54,931)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	16,118,398	1.379	0	0	(23,961)	0	0		0	0	0	(23,961)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000365 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	14,556,528	1.379	0	0	(21,640)	0	0		0	0	0	(21,640)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	13,545,051	1.392	0	0	28,705	0	0		0	0	0	28,705	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	33,862,627	1.392	0	0	71,763	0	0		0	0	0	71,763	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	28,783,233	1.392	0	0	60,999	0	0		0	0	0	60,999	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	13,545,051	1.392	0	0	28,705	0	0		0	0	0	28,705	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	4,002,555	1.3926	0	0	6,754	0	0		0	0	0	6,754	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	10,006,388	1.3926	0	0	16,886	0	0		0	0	0	16,886	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	8,505,430	1.3926	0	0	14,353	0	0		0	0	0	14,353	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	4,002,555	1.3926	0	0	6,754	0	0		0	0	0	6,754	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/29/2021	05/04/2021	05/04/2021	Sale	0	10,018,603	1.3943	0	0	(42,035)	0	0		0	0	0	(42,035)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/29/2021	05/04/2021	05/04/2021	Sale	0	8,515,813	1.3943	0	0	(35,729)	0	0		0	0	0	(35,729)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/29/2021	05/04/2021	05/04/2021	Sale	0	4,007,441	1.3943	0	0	(16,814)	0	0		0	0	0	(16,814)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/29/2021	05/04/2021	05/04/2021	Sale	0	4,007,441	1.3943	0	0	(16,814)	0	0		0	0	0	(16,814)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	10,036,567	1.3968	0	0	(50,298)	0	0		0	0	0	(50,298)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	8,531,082	1.3968	0	0	(42,753)	0	0		0	0	0	(42,753)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	4,014,627	1.3968	0	0	(20,119)	0	0		0	0	0	(20,119)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	4,014,627	1.3968	0	0	(20,119)	0	0		0	0	0	(20,119)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/02/2021	11/02/2021	Sale	0	9,915,133	1.3799	0	0	(135,086)	0	0		0	0	0	(135,086)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/02/2021	11/02/2021	Sale	0	8,427,863	1.3799	0	0	(114,823)	0	0		0	0	0	(114,823)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/02/2021	11/02/2021	Sale	0	3,966,053	1.3799	0	0	(54,034)	0	0		0	0	0	(54,034)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/02/2021	11/02/2021	Sale	0	3,966,053	1.3799	0	0	(54,034)	0	0		0	0	0	(54,034)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	05/27/2021	05/27/2021	Sale	0	26,819,910	1.4145	0	0	88,167	0	0		0	0	0	88,167	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/06/2021	10/07/2021	10/07/2021	Sale	0	13,229,131	1.3565	0	0	56,076	0	0		0	0	0	56,076	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/06/2021	10/07/2021	10/07/2021	Sale	0	19,659,958	1.3565	0	0	83,336	0	0		0	0	0	83,336	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/06/2021	10/07/2021	10/07/2021	Sale	0	734,952	1.3565	0	0	3,115	0	0		0	0	0	3,115	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/06/2021	10/07/2021	10/07/2021	Sale	0	6,614,565	1.3565	0	0	28,038	0	0		0	0	0	28,038	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/06/2021	10/07/2021	10/07/2021	Sale	0	5,971,483	1.3565	0	0	25,312	0	0		0	0	0	25,312	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/30/2020	01/04/2021	01/04/2021	Sale	0	1,623,069	1.36077	0	0	(3,364)	0	0		0	(7,352)	0	(3,364)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/30/2020	01/04/2021	01/04/2021	Sale	0	1,623,069	1.36077	0	0	(3,364)	0	0		0	(7,352)	0	(3,364)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/05/2021	01/07/2021	01/07/2021	Sale	0	704,145	1.35661	0	0	(1,199)	0	0		0	0	0	(1,199)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/05/2021	01/07/2021	01/07/2021	Sale	0	87,211	1.35661	0	0	(149)	0	0		0	0	0	(149)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/07/2021	01/11/2021	01/11/2021	Sale	0	2,430,954	1.35873	0	0	(17,677)	0	0		0	0	0	(17,677)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	12,268,555	1.3581	0	0	51,492	0	0		0	0	0	51,492	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	5,104,041	1.3581	0	0	21,422	0	0		0	0	0	21,422	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	275,526	1.3581	0	0	1,156	0	0		0	0	0	1,156	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	1,257,892	1.3581	0	0	5,279	0	0		0	0	0	5,279	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	1,629,537	1.3581	0	0	6,839	0	0		0	0	0	6,839	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	219,716	1.3581	0	0	922	0	0		0	0	0	922	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	5,674	1.358099	0	0	24	0	0		0	0	0	24	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	1,040,739	1.3581	0	0	4,368	0	0		0	0	0	4,368	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	1,234,985	1.3581	0	0	5,183	0	0		0	0	0	5,183	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	46,971	1.3581	0	0	197	0	0		0	0	0	197	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	359,596	1.3581	0	0	1,509	0	0		0	0	0	1,509	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	2,982,518	1.3581	0	0	12,518	0	0		0	0	0	12,518	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/14/2021	01/14/2021	Sale	0	4,094,520	1.3622	0	0	17,133	0	0		0	0	0	17,133	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	01/14/2021	01/14/2021	Sale	0	20,100,370	1.3622	0	0	84,108	0	0		0	0	0	84,108	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	01/19/2021	01/19/2021	Sale	0	732,549	1.3626	0	0	(538)	0	0		0	0	0	(538)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	01/19/2021	01/19/2021	Sale	0	2,925,388	1.3626	0	0	(2,147)	0	0		0	0	0	(2,147)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	01/19/2021	01/19/2021	Sale	0	897,653	1.3626	0	0	(659)	0	0		0	0	0	(659)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	01/19/2021	01/19/2021	Sale	0	3,427,112	1.3626	0	0	(2,515)	0	0		0	0	0	(2,515)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	2,137,490	1.3727	0	0	(8,720)	0	0		0	0	0	(8,720)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	264,735	1.3727	0	0	(1,080)	0	0		0	0	0	(1,080)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	15,180,475	1.3726	0	0	(60,828)	0	0		0	0	0	(60,828)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	1,202,398	1.3726	0	0	(4,818)	0	0		0	0	0	(4,818)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	6,346,902	1.3726	0	0	(25,432)	0	0		0	0	0	(25,432)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	3,345,778	1.3726	0	0	(13,407)	0	0		0	0	0	(13,407)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	1,119,618	1.3726	0	0	(4,486)	0	0		0	0	0	(4,486)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	1,232,047	1.3726	0	0	(4,937)	0	0		0	0	0	(4,937)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	02/01/2021	02/01/2021	Sale	0	310,536	1.3729	0	0	(1,504)	0	0		0	0	0	(1,504)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	02/01/2021	02/01/2021	Sale	0	375,914	1.3729	0	0	(1,821)	0	0		0	0	0	(1,821)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	02/01/2021	02/01/2021	Sale	0	10,064,785	1.3738	0	0	(55,313)	0	0		0	0	0	(55,313)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	02/01/2021	02/01/2021	Sale	0	1,717,211	1.3738	0	0	(9,437)	0	0		0	0	0	(9,437)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	02/01/2021	02/01/2021	Sale	0	2,862,019	1.3738	0	0	(15,729)	0	0		0	0	0	(15,729)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	02/01/2021	02/01/2021	Sale	0	1,492,061	1.3738	0	0	(8,200)	0	0		0	0	0	(8,200)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	02/03/2021	02/03/2021	Sale	0	3,253,844	1.364	0	0	1,193	0	0		0	0	0	1,193	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	02/03/2021	02/03/2021	Sale	0	18,815,856	1.3641	0	0	5,517	0	0		0	0	0	5,517	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	02/03/2021	02/03/2021	Sale	0	9,912,090	1.3641	0	0	2,907	0	0		0	0	0	2,907	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	02/03/2021	02/03/2021	Sale	0	4,048,978	1.3641	0	0	1,187	0	0		0	0	0	1,187	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	02/03/2021	02/03/2021	Sale	0	19,876,801	1.3641	0	0	5,829	0	0		0	0	0	5,829	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	30,443,456	1.3665	0	0	(17,823)	0	0		0	0	0	(17,823)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	2,441,627	1.3648	0	0	1,610	0	0		0	0	0	1,610	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/09/2021	02/11/2021	02/11/2021	Sale	0	2,466,504	1.3786	0	0	6,083	0	0		0	0	0	6,083	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2021	02/16/2021	02/16/2021	Sale	0	2,873,032	1.3838	0	0	18,686	0	0		0	0	0	18,686	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2021	02/16/2021	02/16/2021	Sale	0	355,834	1.3838	0	0	2,314	0	0		0	0	0	2,314	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2021	02/16/2021	02/16/2021	Sale	0	17,149,237	1.3838	0	0	111,536	0	0		0	0	0	111,536	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2021	02/16/2021	02/16/2021	Sale	0	10,279,657	1.3838	0	0	66,857	0	0		0	0	0	66,857	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/12/2021	02/16/2021	02/16/2021	Sale	0	7,061,884	1.3852	0	0	38,746	0	0		0	0	0	38,746	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/12/2021	02/16/2021	02/16/2021	Sale	0	941,748	1.3852	0	0	5,167	0	0		0	0	0	5,167	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	12,076,543	1.3977	0	0	63,938	0	0		0	0	0	63,938	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	5,269,096	1.3963	0	0	33,208	0	0		0	0	0	33,208	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	4,768,736	1.3963	0	0	30,054	0	0		0	0	0	30,054	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	2,103,554	1.3963	0	0	13,257	0	0		0	0	0	13,257	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	02/22/2021	02/22/2021	Sale	0	2,103,554	1.3963	0	0	13,257	0	0		0	0	0	13,257	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2021	05/24/2021	05/24/2021	Sale	0	5,410,791	1.40753	0	0	31,984	0	0		0	0	0	31,984	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2021	05/24/2021	05/24/2021	Sale	0	4,896,975	1.40753	0	0	28,946	0	0		0	0	0	28,946	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2021	05/24/2021	05/24/2021	Sale	0	2,160,122	1.40753	0	0	12,769	0	0		0	0	0	12,769	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2021	05/24/2021	05/24/2021	Sale	0	2,160,122	1.40753	0	0	12,769	0	0		0	0	0	12,769	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	30,826,130	1.4097	0	0	(253,659)	0	0		0	0	0	(253,659)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	3,792,921	1.4097	0	0	(31,211)	0	0		0	0	0	(31,211)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	5,091,810	1.4097	0	0	(41,899)	0	0		0	0	0	(41,899)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	7,806,291	1.4075	0	0	(75,983)	0	0		0	0	0	(75,983)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	11,406,084	1.4075	0	0	(111,022)	0	0		0	0	0	(111,022)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	730,560	1.4075	0	0	(7,111)	0	0		0	0	0	(7,111)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	90,482	1.4075	0	0	(881)	0	0		0	0	0	(881)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	05/04/2021	05/04/2021	Sale	0	19,604,949	1.3955	0	0	(99,043)	0	0		0	0	0	(99,043)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	05/04/2021	05/04/2021	Sale	0	10,327,780	1.3955	0	0	(52,175)	0	0		0	0	0	(52,175)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	05/04/2021	05/04/2021	Sale	0	4,218,783	1.3955	0	0	(21,313)	0	0		0	0	0	(21,313)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	05/04/2021	05/04/2021	Sale	0	20,710,388	1.3955	0	0	(104,628)	0	0		0	0	0	(104,628)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	11,452,334	1.3934	0	0	12,739	0	0		0	0	0	12,739	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	762,985	1.3934	0	0	849	0	0		0	0	0	849	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	2,143,899	1.3934	0	0	2,385	0	0		0	0	0	2,385	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/02/2021	03/02/2021	Sale	0	142,832	1.3934	0	0	159	0	0		0	0	0	159	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	3,320,161	1.3918	0	0	13,597	0	0		0	0	0	13,597	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/10/2021	03/11/2021	03/11/2021	Sale	0	4,144,675	1.39	0	0	20,574	0	0		0	0	0	20,574	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	579,098	1.3943	0	0	(3,323)	0	0		0	0	0	(3,323)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	449,341	1.3943	0	0	(2,578)	0	0		0	0	0	(2,578)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	272,328	1.3943	0	0	(1,563)	0	0		0	0	0	(1,563)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	1,087,711	1.3943	0	0	(6,241)	0	0		0	0	0	(6,241)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	5,194,418	1.39299	0	0	(28,303)	0	0		0	0	0	(28,303)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	4,511,282	1.39299	0	0	(24,581)	0	0		0	0	0	(24,581)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	1,251,184	1.39299	0	0	(6,817)	0	0		0	0	0	(6,817)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	4,454,364	1.39299	0	0	(24,271)	0	0		0	0	0	(24,271)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	10,323,664	1.39327	0	0	(58,314)	0	0		0	0	0	(58,314)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	5,389,360	1.39327	0	0	(30,442)	0	0		0	0	0	(30,442)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	856,904	1.39334	0	0	(4,883)	0	0		0	0	0	(4,883)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	971,855	1.39334	0	0	(5,538)	0	0		0	0	0	(5,538)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	6,374,531	1.39334	0	0	(36,326)	0	0		0	0	0	(36,326)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	5,925,178	1.39334	0	0	(33,765)	0	0		0	0	0	(33,765)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	4,180,020	1.39334	0	0	(23,820)	0	0		0	0	0	(23,820)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	5,850,894	1.39307	0	0	(32,214)	0	0		0	0	0	(32,214)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/25/2021	03/29/2021	03/29/2021	Sale	0	1,067,032	1.3705	0	0	5,100	0	0		0	0	0	5,100	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/25/2021	03/29/2021	03/29/2021	Sale	0	132,155	1.3705	0	0	632	0	0		0	0	0	632	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	147,884	1.3789	0	0	(831)	0	0		0	0	0	(831)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	591,535	1.3789	0	0	(3,325)	0	0		0	0	0	(3,325)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	295,768	1.3789	0	0	(1,662)	0	0		0	0	0	(1,662)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	1,035,187	1.3789	0	0	(5,818)	0	0		0	0	0	(5,818)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	1,035,187	1.3789	0	0	(5,818)	0	0		0	0	0	(5,818)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	5,967,113	1.3789	0	0	(33,538)	0	0		0	0	0	(33,538)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	147,884	1.3789	0	0	(831)	0	0		0	0	0	(831)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	2,589,570	1.3789	0	0	(14,554)	0	0		0	0	0	(14,554)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	3,957,858	1.3789	0	0	(22,245)	0	0		0	0	0	(22,245)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	2,827,041	1.3789	0	0	(15,889)	0	0		0	0	0	(15,889)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	1,696,225	1.3789	0	0	(9,534)	0	0		0	0	0	(9,534)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/01/2021	04/06/2021	04/06/2021	Sale	0	3,299,884	1.3833	0	0	6,799	0	0		0	0	0	6,799	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/08/2021	04/12/2021	04/12/2021	Sale	0	2,460,864	1.3755	0	0	(1,789)	0	0		0	0	0	(1,789)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	14,069,584	1.3732	0	0	13,320	0	0		0	0	0	13,320	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	6,300,959	1.3732	0	0	5,965	0	0		0	0	0	5,965	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	287,236	1.3732	0	0	272	0	0		0	0	0	272	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	1,454,522	1.3732	0	0	1,377	0	0		0	0	0	1,377	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	1,688,185	1.3732	0	0	1,598	0	0		0	0	0	1,598	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	213,952	1.3732	0	0	203	0	0		0	0	0	203	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	7,696	1.3732	0	0	7	0	0		0	0	0	7	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	1,107,258	1.3732	0	0	1,048	0	0		0	0	0	1,048	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	1,271,809	1.3732	0	0	1,204	0	0		0	0	0	1,204	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	414,355	1.3732	0	0	392	0	0		0	0	0	392	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	3,390,012	1.3732	0	0	3,209	0	0		0	0	0	3,209	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	59,841	1.3732	0	0	57	0	0		0	0	0	57	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2021	04/12/2021	04/12/2021	Sale	0	11,313,433	1.3765	0	0	(16,438)	0	0		0	0	0	(16,438)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2021	04/12/2021	04/12/2021	Sale	0	753,731	1.3765	0	0	(1,095)	0	0		0	0	0	(1,095)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2021	04/12/2021	04/12/2021	Sale	0	2,117,897	1.3765	0	0	(3,077)	0	0		0	0	0	(3,077)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2021	04/12/2021	04/12/2021	Sale	0	141,100	1.3765	0	0	(205)	0	0		0	0	0	(205)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/14/2021	04/16/2021	04/16/2021	Sale	0	737,101	1.3798	0	0	1,175	0	0		0	0	0	1,175	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/14/2021	04/16/2021	04/16/2021	Sale	0	2,943,566	1.3798	0	0	4,693	0	0		0	0	0	4,693	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/14/2021	04/16/2021	04/16/2021	Sale	0	903,231	1.3798	0	0	1,440	0	0		0	0	0	1,440	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/14/2021	04/16/2021	04/16/2021	Sale	0	3,448,408	1.3798	0	0	5,498	0	0		0	0	0	5,498	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2021	04/26/2021	04/26/2021	Sale	0	1,213,610	1.3854	0	0	3,373	0	0		0	0	0	3,373	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2021	04/26/2021	04/26/2021	Sale	0	6,406,090	1.3854	0	0	17,802	0	0		0	0	0	17,802	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2021	04/26/2021	04/26/2021	Sale	0	15,012,900	1.3854	0	0	41,721	0	0		0	0	0	41,721	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2021	04/26/2021	04/26/2021	Sale	0	3,444,518	1.3854	0	0	9,572	0	0		0	0	0	9,572	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2021	04/26/2021	04/26/2021	Sale	0	1,152,661	1.3854	0	0	3,203	0	0		0	0	0	3,203	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2021	04/26/2021	04/26/2021	Sale	0	1,268,407	1.3854	0	0	3,525	0	0		0	0	0	3,525	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	10,064,915	1.3878	0	0	(23,570)	0	0		0	0	0	(23,570)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	1,717,233	1.3878	0	0	(4,021)	0	0		0	0	0	(4,021)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	2,862,056	1.3878	0	0	(6,702)	0	0		0	0	0	(6,702)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	1,492,080	1.3878	0	0	(3,494)	0	0		0	0	0	(3,494)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	314,653	1.3911	0	0	(1,482)	0	0		0	0	0	(1,482)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	380,897	1.3911	0	0	(1,793)	0	0		0	0	0	(1,793)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	2,644,480	1.3919	0	0	(13,964)	0	0		0	0	0	(13,964)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	4,041,782	1.3919	0	0	(21,343)	0	0		0	0	0	(21,343)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	2,886,987	1.3919	0	0	(15,245)	0	0		0	0	0	(15,245)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	1,732,192	1.3919	0	0	(9,147)	0	0		0	0	0	(9,147)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	150,398	1.3919	0	0	(794)	0	0		0	0	0	(794)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	601,591	1.3919	0	0	(3,177)	0	0		0	0	0	(3,177)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	300,795	1.3919	0	0	(1,588)	0	0		0	0	0	(1,588)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	1,052,783	1.3919	0	0	(5,559)	0	0		0	0	0	(5,559)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	1,052,784	1.3919	0	0	(5,559)	0	0		0	0	0	(5,559)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	6,068,545	1.3919	0	0	(32,045)	0	0		0	0	0	(32,045)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	04/30/2021	04/30/2021	Sale	0	150,398	1.3919	0	0	(794)	0	0		0	0	0	(794)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/29/2021	04/30/2021	04/30/2021	Sale	0	1,662,879	1.3942	0	0	(11,510)	0	0		0	0	0	(11,510)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/03/2021	05/05/2021	05/05/2021	Sale	0	32,101,970	1.3908	0	0	4,616	0	0		0	0	0	4,616	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/04/2021	05/06/2021	05/06/2021	Sale	0	3,313,314	1.38893	0	0	167	0	0		0	0	0	167	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	2,648,167	1.3901	0	0	14,859	0	0		0	0	0	14,859	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	4,047,417	1.3901	0	0	22,710	0	0		0	0	0	22,710	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	2,891,012	1.3901	0	0	16,222	0	0		0	0	0	16,222	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	1,734,607	1.3901	0	0	9,733	0	0		0	0	0	9,733	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	150,464	1.3901	0	0	844	0	0		0	0	0	844	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	601,856	1.3901	0	0	3,377	0	0		0	0	0	3,377	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	300,928	1.3901	0	0	1,689	0	0		0	0	0	1,689	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	1,053,248	1.3901	0	0	5,910	0	0		0	0	0	5,910	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	1,053,248	1.3901	0	0	5,910	0	0		0	0	0	5,910	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	6,071,224	1.3901	0	0	34,066	0	0		0	0	0	34,066	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/07/2021	05/07/2021	Sale	0	150,464	1.3901	0	0	844	0	0		0	0	0	844	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/10/2021	05/12/2021	05/12/2021	Sale	0	2,529,206	1.4137	0	0	(7,156)	0	0		0	0	0	(7,156)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	05/17/2021	05/17/2021	Sale	0	4,758,083	1.4103	0	0	5,567	0	0		0	0	0	5,567	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	05/17/2021	05/17/2021	Sale	0	589,304	1.4103	0	0	689	0	0		0	0	0	689	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	05/17/2021	05/17/2021	Sale	0	17,477,648	1.4103	0	0	20,448	0	0		0	0	0	20,448	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	05/17/2021	05/17/2021	Sale	0	10,476,514	1.4103	0	0	12,257	0	0		0	0	0	12,257	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	2,685,283	1.4042	0	0	14,820	0	0		0	0	0	14,820	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	4,104,144	1.4042	0	0	22,651	0	0		0	0	0	22,651	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	2,931,532	1.4042	0	0	16,180	0	0		0	0	0	16,180	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	1,758,919	1.4042	0	0	9,708	0	0		0	0	0	9,708	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	152,367	1.4042	0	0	841	0	0		0	0	0	841	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	609,467	1.4042	0	0	3,364	0	0		0	0	0	3,364	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	304,733	1.4042	0	0	1,682	0	0		0	0	0	1,682	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	1,066,567	1.4042	0	0	5,887	0	0		0	0	0	5,887	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	1,066,567	1.4042	0	0	5,887	0	0		0	0	0	5,887	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	6,147,997	1.4042	0	0	33,932	0	0		0	0	0	33,932	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/17/2021	05/17/2021	Sale	0	152,367	1.4042	0	0	841	0	0		0	0	0	841	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2021	05/17/2021	05/17/2021	Sale	0	9,814,117	1.4089	0	0	21,246	0	0		0	0	0	21,246	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2021	05/17/2021	05/17/2021	Sale	0	7,354,798	1.4089	0	0	15,922	0	0		0	0	0	15,922	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2021	05/20/2021	05/20/2021	Sale	0	3,553,599	1.4164	0	0	(1,631)	0	0		0	0	0	(1,631)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2021	05/20/2021	05/20/2021	Sale	0	236,750	1.4164	0	0	(109)	0	0		0	0	0	(109)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2021	05/21/2021	05/21/2021	Sale	0	5,309,488	1.4162	0	0	(375)	0	0		0	0	0	(375)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2021	05/21/2021	05/21/2021	Sale	0	4,805,293	1.4162	0	0	(339)	0	0		0	0	0	(339)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2021	05/21/2021	05/21/2021	Sale	0	2,119,679	1.4162	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2021	05/21/2021	05/21/2021	Sale	0	2,119,679	1.4162	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/20/2021	05/24/2021	05/24/2021	Sale	0	12,225,965	1.4141	0	0	15,130	0	0		0	0	0	15,130	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	153,888	1.41577	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	615,551	1.41577	0	0	35	0	0		0	0	0	35	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	307,776	1.41577	0	0	17	0	0		0	0	0	17	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	1,077,215	1.41577	0	0	61	0	0		0	0	0	61	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	1,077,215	1.41577	0	0	61	0	0		0	0	0	61	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	6,209,375	1.41577	0	0	351	0	0		0	0	0	351	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	153,888	1.41577	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	2,714,646	1.41577	0	0	153	0	0		0	0	0	153	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	4,149,023	1.41577	0	0	234	0	0		0	0	0	234	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	2,963,588	1.41577	0	0	167	0	0		0	0	0	167	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/24/2021	05/24/2021	Sale	0	1,778,153	1.41577	0	0	100	0	0		0	0	0	100	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	1,684,706	1.4125	0	0	6,381	0	0		0	0	0	6,381	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	30,295,009	1.4124	0	0	116,899	0	0		0	0	0	116,899	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	3,727,571	1.4124	0	0	14,384	0	0		0	0	0	14,384	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	5,004,080	1.4124	0	0	19,309	0	0		0	0	0	19,309	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/28/2021	06/01/2021	06/01/2021	Sale	0	7,590,603	1.4193	0	0	(11,498)	0	0		0	0	0	(11,498)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/28/2021	06/01/2021	06/01/2021	Sale	0	11,090,933	1.4193	0	0	(16,801)	0	0		0	0	0	(16,801)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/03/2021	06/07/2021	06/07/2021	Sale	0	3,373,358	1.4141	0	0	6,322	0	0		0	0	0	6,322	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/10/2021	06/14/2021	06/14/2021	Sale	0	843,558	1.41452	0	0	(1,533)	0	0		0	0	0	(1,533)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	579,959	1.4126	0	0	(1,581)	0	0		0	0	0	(1,581)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	450,010	1.4126	0	0	(1,226)	0	0		0	0	0	(1,226)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	272,733	1.4126	0	0	(743)	0	0		0	0	0	(743)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	1,089,329	1.4126	0	0	(2,969)	0	0		0	0	0	(2,969)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	10,312,772	1.3918	0	0	(10,374)	0	0		0	0	0	(10,374)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	5,383,673	1.3918	0	0	(5,415)	0	0		0	0	0	(5,415)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	5,045,814	1.3918	0	0	(5,076)	0	0		0	0	0	(5,076)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	4,382,221	1.3918	0	0	(4,408)	0	0		0	0	0	(4,408)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	1,215,389	1.3918	0	0	(1,223)	0	0		0	0	0	(1,223)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	4,326,932	1.3918	0	0	(4,352)	0	0		0	0	0	(4,352)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	827,425	1.3918	0	0	(832)	0	0		0	0	0	(832)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	938,421	1.3918	0	0	(944)	0	0		0	0	0	(944)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	6,155,236	1.3918	0	0	(6,192)	0	0		0	0	0	(6,192)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	5,721,342	1.3918	0	0	(5,755)	0	0		0	0	0	(5,755)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	4,036,220	1.3918	0	0	(4,060)	0	0		0	0	0	(4,060)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	5,845,560	1.3918	0	0	(5,880)	0	0		0	0	0	(5,880)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/24/2021	06/28/2021	06/28/2021	Sale	0	1,661,567	1.3931	0	0	(5,188)	0	0		0	0	0	(5,188)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2021	06/29/2021	06/29/2021	Sale	0	339,407	1.3923	0	0	(2,182)	0	0		0	0	0	(2,182)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2021	06/29/2021	06/29/2021	Sale	0	341,169	1.3923	0	0	(2,193)	0	0		0	0	0	(2,193)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2021	06/29/2021	06/29/2021	Sale	0	1,854,772	1.3923	0	0	(11,923)	0	0		0	0	0	(11,923)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/01/2021	07/02/2021	07/02/2021	Sale	0	1,640,576	1.3755	0	0	3,399	0	0		0	0	0	3,399	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/02/2021	07/07/2021	07/07/2021	Sale	0	3,286,764	1.3778	0	0	(119)	0	0		0	0	0	(119)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	13,754,413	1.3887	0	0	(41,599)	0	0		0	0	0	(41,599)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	6,378,355	1.3887	0	0	(19,291)	0	0		0	0	0	(19,291)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	289,553	1.3887	0	0	(876)	0	0		0	0	0	(876)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,305,497	1.3887	0	0	(3,948)	0	0		0	0	0	(3,948)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,527,604	1.3887	0	0	(4,620)	0	0		0	0	0	(4,620)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	231,821	1.3887	0	0	(701)	0	0		0	0	0	(701)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	10,414,737	1.3887	0	0	(31,498)	0	0		0	0	0	(31,498)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,653,566	1.3887	0	0	(5,001)	0	0		0	0	0	(5,001)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,186,342	1.3887	0	0	(3,588)	0	0		0	0	0	(3,588)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	374,085	1.3887	0	0	(1,131)	0	0		0	0	0	(1,131)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	3,445,828	1.3887	0	0	(10,422)	0	0		0	0	0	(10,422)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/12/2021	07/14/2021	07/14/2021	Sale	0	827,504	1.3876	0	0	(596)	0	0		0	0	0	(596)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	07/16/2021	07/16/2021	Sale	0	751,803	1.3798	0	0	(354)	0	0		0	0	0	(354)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	07/16/2021	07/16/2021	Sale	0	3,002,276	1.3798	0	0	(1,414)	0	0		0	0	0	(1,414)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	07/16/2021	07/16/2021	Sale	0	921,246	1.3798	0	0	(434)	0	0		0	0	0	(434)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	07/16/2021	07/16/2021	Sale	0	3,517,187	1.3798	0	0	(1,657)	0	0		0	0	0	(1,657)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	08/23/2021	08/23/2021	Sale	0	2,107,976	1.37995	0	0	(12,297)	0	0		0	0	0	(12,297)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	08/23/2021	08/23/2021	Sale	0	2,107,976	1.37995	0	0	(12,297)	0	0		0	0	0	(12,297)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	08/23/2021	08/23/2021	Sale	0	4,778,761	1.37995	0	0	(27,877)	0	0		0	0	0	(27,877)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	08/23/2021	08/23/2021	Sale	0	5,280,173	1.37995	0	0	(30,802)	0	0		0	0	0	(30,802)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	08/23/2021	08/23/2021	Sale	0	340,452	1.37995	0	0	(1,986)	0	0		0	0	0	(1,986)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	08/23/2021	08/23/2021	Sale	0	342,219	1.37995	0	0	(1,996)	0	0		0	0	0	(1,996)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/16/2021	08/23/2021	08/23/2021	Sale	0	1,860,480	1.37995	0	0	(10,853)	0	0		0	0	0	(10,853)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	1,206,690	1.3775	0	0	4,117	0	0		0	0	0	4,117	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	6,369,560	1.3775	0	0	21,733	0	0		0	0	0	21,733	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	14,619,916	1.3775	0	0	49,883	0	0		0	0	0	49,883	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	3,493,374	1.3775	0	0	11,919	0	0		0	0	0	11,919	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	1,169,009	1.3775	0	0	3,989	0	0		0	0	0	3,989	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	1,286,398	1.3775	0	0	4,389	0	0		0	0	0	4,389	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/27/2021	07/28/2021	07/28/2021	Sale	0	1,648,281	1.38196	0	0	5,892	0	0		0	0	0	5,892	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	10,004,798	1.3966	0	0	(48,713)	0	0		0	0	0	(48,713)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	1,706,977	1.3966	0	0	(8,311)	0	0		0	0	0	(8,311)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	2,844,961	1.3966	0	0	(13,852)	0	0		0	0	0	(13,852)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/29/2021	08/02/2021	08/02/2021	Sale	0	1,483,168	1.3966	0	0	(7,222)	0	0		0	0	0	(7,222)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/30/2021	08/02/2021	08/02/2021	Sale	0	1,657,751	1.3899	0	0	(119)	0	0		0	0	0	(119)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2021	08/09/2021	08/09/2021	Sale	0	3,323,310	1.39312	0	0	(19,847)	0	0		0	0	0	(19,847)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/06/2021	10/25/2021	10/25/2021	Sale	0	1,518	1.390119	0	0	(14)	0	0		0	0	0	(14)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/06/2021	10/25/2021	10/25/2021	Sale	0	8,013	1.390119	0	0	(76)	0	0		0	0	0	(76)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/06/2021	10/25/2021	10/25/2021	Sale	0	18,392	1.39012	0	0	(174)	0	0		0	0	0	(174)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2021	08/16/2021	08/16/2021	Sale	0	824,999	1.3834	0	0	1,580	0	0		0	0	0	1,580	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2021	08/16/2021	08/16/2021	Sale	0	4,667,665	1.3835	0	0	8,603	0	0		0	0	0	8,603	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2021	08/16/2021	08/16/2021	Sale	0	578,106	1.3835	0	0	1,066	0	0		0	0	0	1,066	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2021	08/16/2021	08/16/2021	Sale	0	17,145,519	1.3835	0	0	31,602	0	0		0	0	0	31,602	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2021	08/16/2021	08/16/2021	Sale	0	10,277,428	1.3835	0	0	18,943	0	0		0	0	0	18,943	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2021	08/23/2021	08/23/2021	Sale	0	11,826,219	1.367	0	0	42,391	0	0		0	0	0	42,391	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	1,636,163	1.3718	0	0	5,308	0	0		0	0	0	5,308	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	28,855,175	1.372	0	0	89,384	0	0		0	0	0	89,384	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	3,550,410	1.372	0	0	10,998	0	0		0	0	0	10,998	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	4,766,251	1.372	0	0	14,764	0	0		0	0	0	14,764	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	7,062,267	1.3713	0	0	25,493	0	0		0	0	0	25,493	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	10,318,960	1.3713	0	0	37,248	0	0		0	0	0	37,248	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/08/2021	09/09/2021	09/09/2021	Sale	0	3,282,637	1.37607	0	0	20,229	0	0		0	0	0	20,229	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	561,412	1.3835	0	0	(243)	0	0		0	0	0	(243)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	435,618	1.3835	0	0	(189)	0	0		0	0	0	(189)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	264,011	1.3835	0	0	(114)	0	0		0	0	0	(114)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	1,054,491	1.3835	0	0	(457)	0	0		0	0	0	(457)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/14/2021	09/16/2021	09/16/2021	Sale	0	829,233	1.3905	0	0	(8,051)	0	0		0	0	0	(8,051)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/15/2021	09/20/2021	09/20/2021	Sale	0	1,224,265	1.383	0	0	(14,164)	0	0		0	0	0	(14,164)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/15/2021	09/20/2021	09/20/2021	Sale	0	4,358,531	1.383	0	0	(50,424)	0	0		0	0	0	(50,424)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/15/2021	09/20/2021	09/20/2021	Sale	0	5,082,663	1.383	0	0	(58,802)	0	0		0	0	0	(58,802)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/15/2021	09/20/2021	09/20/2021	Sale	0	4,414,224	1.383	0	0	(51,068)	0	0		0	0	0	(51,068)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/15/2021	09/30/2021	09/30/2021	Sale	0	1,661,747	1.38302	0	0	(41,657)	0	0		0	0	0	(41,657)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/15/2021	10/04/2021	10/04/2021	Sale	0	1,675,230	1.38307	0	0	(27,519)	0	0		0	0	0	(27,519)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	790,915	1.3779	0	0	(6,257)	0	0		0	0	0	(6,257)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	897,013	1.3779	0	0	(7,096)	0	0		0	0	0	(7,096)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	5,883,633	1.3779	0	0	(46,543)	0	0		0	0	0	(46,543)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	5,468,885	1.3779	0	0	(43,262)	0	0		0	0	0	(43,262)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	3,858,120	1.3779	0	0	(30,520)	0	0		0	0	0	(30,520)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	5,787,180	1.3779	0	0	(45,780)	0	0		0	0	0	(45,780)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	10,407,050	1.3779	0	0	(82,326)	0	0		0	0	0	(82,326)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	5,432,890	1.3779	0	0	(42,977)	0	0		0	0	0	(42,977)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	3,533,205	1.354	0	0	(14,743)	0	0		0	0	0	(14,743)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	235,392	1.354	0	0	(982)	0	0		0	0	0	(982)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	18,100,982	1.3614	0	0	25,927	0	0		0	0	0	25,927	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	7,521,701	1.3614	0	0	10,774	0	0		0	0	0	10,774	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	123,868	1.3614	0	0	177	0	0		0	0	0	177	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	1,248,552	1.3614	0	0	1,788	0	0		0	0	0	1,788	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	2,023,696	1.3614	0	0	2,899	0	0		0	0	0	2,899	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	2,065	1.361402	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	12,490,434	1.3614	0	0	17,891	0	0		0	0	0	17,891	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	2,240,072	1.3614	0	0	3,209	0	0		0	0	0	3,209	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	1,526,818	1.3614	0	0	2,187	0	0		0	0	0	2,187	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	371,605	1.3614	0	0	532	0	0		0	0	0	532	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	3,972,838	1.3614	0	0	5,690	0	0		0	0	0	5,690	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	14,317,735	1.378	0	0	(10,910)	0	0		0	0	0	(10,910)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	1,207,128	1.378	0	0	(920)	0	0		0	0	0	(920)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	6,371,872	1.378	0	0	(4,855)	0	0		0	0	0	(4,855)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	3,564,534	1.378	0	0	(2,716)	0	0		0	0	0	(2,716)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	1,192,822	1.378	0	0	(909)	0	0		0	0	0	(909)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	1,312,602	1.378	0	0	(1,000)	0	0		0	0	0	(1,000)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/01/2021	11/01/2021	Sale	0	9,874,264	1.3784	0	0	(77,008)	0	0		0	0	0	(77,008)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/01/2021	11/01/2021	Sale	0	1,684,705	1.3784	0	0	(13,139)	0	0		0	0	0	(13,139)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/01/2021	11/01/2021	Sale	0	2,807,842	1.3784	0	0	(21,898)	0	0		0	0	0	(21,898)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2021	11/01/2021	11/01/2021	Sale	0	1,463,817	1.3784	0	0	(11,416)	0	0		0	0	0	(11,416)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2021	11/05/2021	11/05/2021	Sale	0	3,538,111	1.3445	0	0	11,842	0	0		0	0	0	11,842	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2021	11/05/2021	11/05/2021	Sale	0	235,718	1.3445	0	0	789	0	0		0	0	0	789	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2021	11/05/2021	11/05/2021	Sale	0	1,867,077	1.3445	0	0	6,249	0	0		0	0	0	6,249	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	563,021	1.3474	0	0	(1,755)	0	0		0	0	0	(1,755)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	3,649,208	1.3474	0	0	(11,375)	0	0		0	0	0	(11,375)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	4,545,871	1.3474	0	0	(14,170)	0	0		0	0	0	(14,170)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	10,009,257	1.3474	0	0	(31,200)	0	0		0	0	0	(31,200)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/10/2021	11/15/2021	11/15/2021	Sale	0	16,698,137	1.3474	0	0	(52,050)	0	0		0	0	0	(52,050)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/18/2021	11/22/2021	11/22/2021	Sale	0	11,657,617	1.34695	0	0	(60,151)	0	0		0	0	0	(60,151)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	6,600,090	1.33282	0	0	(48,628)	0	0		0	0	0	(48,628)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	9,643,654	1.33282	0	0	(71,053)	0	0		0	0	0	(71,053)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	3,380,498	1.33282	0	0	(24,907)	0	0		0	0	0	(24,907)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	27,474,252	1.33282	0	0	(202,426)	0	0		0	0	0	(202,426)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	4,538,152	1.33282	0	0	(33,436)	0	0		0	0	0	(33,436)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	996,500	1.32284	0	0	(972)	0	0		0	0	0	(972)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	411,568	1.32284	0	0	(401)	0	0		0	0	0	(401)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	249,492	1.32284	0	0	(243)	0	0		0	0	0	(243)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	530,417	1.32284	0	0	(517)	0	0		0	0	0	(517)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	737,428	1.3323	0	0	(5,673)	0	0		0	0	0	(5,673)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	6,915,636	1.3323	0	0	(53,205)	0	0		0	0	0	(53,205)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	5,099,045	1.3323	0	0	(39,229)	0	0		0	0	0	(39,229)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	836,351	1.3323	0	0	(6,434)	0	0		0	0	0	(6,434)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	5,485,745	1.3323	0	0	(42,204)	0	0		0	0	0	(42,204)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	3,597,210	1.3323	0	0	(27,675)	0	0		0	0	0	(27,675)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	5,595,660	1.3323	0	0	(43,050)	0	0		0	0	0	(43,050)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	10,443,869	1.3323	0	0	(80,350)	0	0		0	0	0	(80,350)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	5,452,111	1.3323	0	0	(41,946)	0	0		0	0	0	(41,946)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2021	12/31/2021	12/31/2021	Sale	0	3,613,241	1.3484	0	0	16,212	0	0		0	0	0	16,212	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2021	12/31/2021	12/31/2021	Sale	0	240,724	1.3484	0	0	1,080	0	0		0	0	0	1,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2021	12/31/2021	12/31/2021	Sale	0	1,906,724	1.3484	0	0	8,555	0	0		0	0	0	8,555	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2021	12/17/2021	12/17/2021	Sale	0	229,778,373	1.322085	0	0	599,610	0	0		0	0	0	599,610	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	06/30/2021	06/30/2021	Sale	0	6,609,642	1.3836	0	0	(10,271)	0	0		0	0	0	(10,271)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/03/2021	08/05/2021	08/05/2021	Sale	0	32,108,663	1.39109	0	0	51,010	0	0		0	0	0	51,010	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2021	08/31/2021	08/31/2021	Sale	0	12,038,572	1.3768	0	0	(4,809)	0	0		0	0	0	(4,809)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	6,838,753	1.354	0	0	(28,537)	0	0		0	0	0	(28,537)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	31,018,170	1.354	0	0	(129,433)	0	0		0	0	0	(129,433)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	7,177,228	1.354	0	0	(29,949)	0	0		0	0	0	(29,949)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	9,577,171	1.354	0	0	(39,964)	0	0		0	0	0	(39,964)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	12,436,589	1.33282	0	0	(93,310)	0	0		0	0	0	(93,310)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/09/2021	12/10/2021	12/10/2021	Sale	0	7,108,483	1.3191	0	0	20,478	0	0		0	0	0	20,478	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/13/2021	12/14/2021	12/14/2021	Sale	0	4,531,012	1.3248	0	0	(4,446)	0	0		0	0	0	(4,446)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/13/2021	12/14/2021	12/14/2021	Sale	0	12,783,927	1.3248	0	0	(12,545)	0	0		0	0	0	(12,545)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/31/2021	12/31/2021	Sale	0	30,890,799	1.34844	0	0	137,680	0	0		0	0	0	137,680	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/31/2021	12/31/2021	Sale	0	6,810,671	1.34844	0	0	30,355	0	0		0	0	0	30,355	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/31/2021	12/31/2021	Sale	0	7,057,748	1.34853	0	0	30,983	0	0		0	0	0	30,983	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/31/2021	12/31/2021	Sale	0	9,417,740	1.34853	0	0	41,344	0	0		0	0	0	41,344	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	2,186,080	1.3663	0	0	(13,360)	0	0		0	(1,015)	0	(13,360)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	1,366,300	1.3663	0	0	(8,350)	0	0		0	(634)	0	(8,350)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	6,284,980	1.3663	0	0	(38,410)	0	0		0	(2,918)	0	(38,410)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	62,439,910	1.3663	0	0	(381,595)	0	0		0	(28,986)	0	(381,595)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	4,918,680	1.3663	0	0	(30,060)	0	0		0	(2,283)	0	(30,060)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	956,410	1.3663	0	0	(5,845)	0	0		0	(444)	0	(5,845)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	5,601,830	1.3663	0	0	(34,235)	0	0		0	(2,601)	0	(34,235)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	8,880,950	1.3663	0	0	(54,275)	0	0		0	(4,123)	0	(54,275)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	2,186,080	1.3663	0	0	(13,360)	0	0		0	(1,015)	0	(13,360)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	15,712,450	1.3663	0	0	(96,025)	0	0		0	(7,294)	0	(96,025)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	01/04/2021	01/04/2021	Sale	0	37,709,880	1.3663	0	0	(230,460)	0	0		0	(17,506)	0	(230,460)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2021	02/04/2021	02/04/2021	Sale	0	4,329,600	1.353	0	0	40,640	0	0		0	0	0	40,640	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2021	02/04/2021	02/04/2021	Sale	0	135,300	1.353	0	0	1,270	0	0		0	0	0	1,270	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2021	02/04/2021	02/04/2021	Sale	0	541,200	1.353	0	0	5,080	0	0		0	0	0	5,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2021	02/04/2021	02/04/2021	Sale	0	135,300	1.353	0	0	1,270	0	0		0	0	0	1,270	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2021	02/04/2021	02/04/2021	Sale	0	676,500	1.353	0	0	6,350	0	0		0	0	0	6,350	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/11/2021	02/04/2021	02/04/2021	Sale	0	2,841,300	1.353	0	0	26,670	0	0		0	0	0	26,670	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	2,716,460	1.35823	0	0	14,940	0	0		0	0	0	14,940	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	1,086,584	1.35823	0	0	5,976	0	0		0	0	0	5,976	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	6,112,035	1.35823	0	0	33,615	0	0		0	0	0	33,615	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	19,015,220	1.35823	0	0	104,580	0	0		0	0	0	104,580	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	1,629,876	1.35823	0	0	8,964	0	0		0	0	0	8,964	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	543,292	1.35823	0	0	2,988	0	0		0	0	0	2,988	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	2,716,460	1.35823	0	0	14,940	0	0		0	0	0	14,940	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	6,247,858	1.35823	0	0	34,362	0	0		0	0	0	34,362	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/15/2021	02/04/2021	02/04/2021	Sale	0	28,930,299	1.35823	0	0	159,111	0	0		0	0	0	159,111	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	272,840	1.3642	0	0	300	0	0		0	0	0	300	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	27,966,100	1.3642	0	0	30,750	0	0		0	0	0	30,750	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	3,274,080	1.3642	0	0	3,600	0	0		0	0	0	3,600	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	136,420	1.3642	0	0	150	0	0		0	0	0	150	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	954,940	1.3642	0	0	1,050	0	0		0	0	0	1,050	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	1,773,460	1.3642	0	0	1,950	0	0		0	0	0	1,950	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	136,420	1.3642	0	0	150	0	0		0	0	0	150	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	6,548,160	1.3642	0	0	7,200	0	0		0	0	0	7,200	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	6,684,580	1.3642	0	0	7,350	0	0		0	0	0	7,350	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	137,120	1.3712	0	0	1,090	0	0		0	0	0	1,090	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	137,120	1.3712	0	0	1,090	0	0		0	0	0	1,090	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	548,480	1.3712	0	0	4,360	0	0		0	0	0	4,360	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	7,815,840	1.3712	0	0	62,130	0	0		0	0	0	62,130	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	548,480	1.3712	0	0	4,360	0	0		0	0	0	4,360	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	137,120	1.3712	0	0	1,090	0	0		0	0	0	1,090	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	685,600	1.3712	0	0	5,450	0	0		0	0	0	5,450	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	959,840	1.3712	0	0	7,630	0	0		0	0	0	7,630	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	274,240	1.3712	0	0	2,180	0	0		0	0	0	2,180	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	2,331,040	1.3712	0	0	18,530	0	0		0	0	0	18,530	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2021	04/01/2021	04/01/2021	Sale	0	3,153,760	1.3712	0	0	25,070	0	0		0	0	0	25,070	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	138,480	1.3848	0	0	(680)	0	0		0	0	0	(680)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	138,480	1.3848	0	0	(680)	0	0		0	0	0	(680)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	553,920	1.3848	0	0	(2,720)	0	0		0	0	0	(2,720)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	8,170,320	1.3848	0	0	(40,120)	0	0		0	0	0	(40,120)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	553,920	1.3848	0	0	(2,720)	0	0		0	0	0	(2,720)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	138,480	1.3848	0	0	(680)	0	0		0	0	0	(680)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	692,400	1.3848	0	0	(3,400)	0	0		0	0	0	(3,400)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	1,107,840	1.3848	0	0	(5,440)	0	0		0	0	0	(5,440)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	415,440	1.3848	0	0	(2,040)	0	0		0	0	0	(2,040)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	2,492,640	1.3848	0	0	(12,240)	0	0		0	0	0	(12,240)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	07/01/2021	07/01/2021	Sale	0	3,185,040	1.3848	0	0	(15,640)	0	0		0	0	0	(15,640)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	268,520	1.3426	0	0	2,260	0	0		0	0	0	2,260	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	134,260	1.3426	0	0	1,130	0	0		0	0	0	1,130	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	537,040	1.3426	0	0	4,520	0	0		0	0	0	4,520	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	9,532,460	1.3426	0	0	80,230	0	0		0	0	0	80,230	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	671,300	1.3426	0	0	5,650	0	0		0	0	0	5,650	0	0	FX (Foreign Exchange)

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Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	134,260	1.3426	0	0	1,130	0	0		0	0	0	1,130	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	671,300	1.3426	0	0	5,650	0	0		0	0	0	5,650	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	1,208,340	1.3426	0	0	10,170	0	0		0	0	0	10,170	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	402,780	1.3426	0	0	3,390	0	0		0	0	0	3,390	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	2,685,200	1.3426	0	0	22,600	0	0		0	0	0	22,600	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/29/2021	10/01/2021	10/01/2021	Sale	0	3,625,020	1.3426	0	0	30,510	0	0		0	0	0	30,510	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	4,478,344	.796686	0	0	(38,204)	0	0		0	0	0	(38,204)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	2,567,332	.796686	0	0	(21,901)	0	0		0	0	0	(21,901)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	1,577,183	.796686	0	0	(13,455)	0	0		0	0	0	(13,455)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	3,560,000	.796686	0	0	(30,370)	0	0		0	0	0	(30,370)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	2,373,333	.796686	0	0	(20,246)	0	0		0	0	0	(20,246)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	842,371	.796553	0	0	(329)	0	0		0	0	0	(329)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	815,285	.796553	0	0	(318)	0	0		0	0	0	(318)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	270,859	.796553	0	0	(106)	0	0		0	0	0	(106)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	3,039,036	.796553	0	0	(1,186)	0	0		0	0	0	(1,186)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	4,634,393	.825225	0	0	14,540	0	0		0	0	0	14,540	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	1,632,141	.825225	0	0	5,121	0	0		0	0	0	5,121	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	2,456,033	.825225	0	0	7,706	0	0		0	0	0	7,706	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	3,684,049	.825225	0	0	11,558	0	0		0	0	0	11,558	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	2,656,791	.825225	0	0	8,335	0	0		0	0	0	8,335	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,153,716	.802762	0	0	(6,538)	0	0		0	0	0	(6,538)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,116,619	.802761	0	0	(6,328)	0	0		0	0	0	(6,328)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	370,970	.802761	0	0	(2,102)	0	0		0	0	0	(2,102)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	4,162,281	.802762	0	0	(23,589)	0	0		0	0	0	(23,589)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2021	08/31/2021	08/31/2021	Sale	0	4,421,629	.78734	0	0	22,569	0	0		0	0	0	22,569	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2021	08/31/2021	08/31/2021	Sale	0	1,557,209	.78734	0	0	7,948	0	0		0	0	0	7,948	0	0	FX (Foreign Exchange)

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Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2021	08/31/2021	08/31/2021	Sale	0	2,343,277	78734	0	0	11,961	0	0		0	0	0	11,961	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2021	08/31/2021	08/31/2021	Sale	0	3,514,915	78734	0	0	17,941	0	0		0	0	0	17,941	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2021	08/31/2021	08/31/2021	Sale	0	2,534,819	78734	0	0	12,938	0	0		0	0	0	12,938	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	1,856,757	801925	0	0	3,057	0	0		0	0	0	3,057	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	1,797,054	801925	0	0	2,959	0	0		0	0	0	2,959	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	597,028	801925	0	0	983	0	0		0	0	0	983	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	6,698,653	801925	0	0	11,030	0	0		0	0	0	11,030	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2021	11/30/2021	11/30/2021	Sale	0	4,404,291	784252	0	0	(26,437)	0	0		0	0	0	(26,437)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2021	11/30/2021	11/30/2021	Sale	0	1,551,103	784252	0	0	(9,310)	0	0		0	0	0	(9,310)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2021	11/30/2021	11/30/2021	Sale	0	2,524,879	784252	0	0	(15,156)	0	0		0	0	0	(15,156)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2021	11/30/2021	11/30/2021	Sale	0	3,501,132	784252	0	0	(21,016)	0	0		0	0	0	(21,016)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2021	11/30/2021	11/30/2021	Sale	0	2,334,088	784252	0	0	(14,010)	0	0		0	0	0	(14,010)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2021	11/30/2021	11/30/2021	Sale	0	4,822,420	784252	0	0	(28,947)	0	0		0	0	0	(28,947)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2021	03/11/2021	03/11/2021	Sale	0	21,923,229	791452	0	0	115,996	0	0		0	0	0	115,996	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2021	03/11/2021	03/11/2021	Sale	0	3,482,390	791452	0	0	18,425	0	0		0	0	0	18,425	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2021	03/11/2021	03/11/2021	Sale	0	3,403,245	791452	0	0	18,007	0	0		0	0	0	18,007	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2021	03/11/2021	03/11/2021	Sale	0	1,108,033	791452	0	0	5,863	0	0		0	0	0	5,863	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2021	06/11/2021	06/11/2021	Sale	0	23,699,422	825764	0	0	(69,271)	0	0		0	0	0	(69,271)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2021	06/11/2021	06/11/2021	Sale	0	3,881,090	825764	0	0	(11,344)	0	0		0	0	0	(11,344)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2021	06/11/2021	06/11/2021	Sale	0	165,153	825764	0	0	(483)	0	0		0	0	0	(483)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2021	06/11/2021	06/11/2021	Sale	0	3,963,666	825764	0	0	(11,585)	0	0		0	0	0	(11,585)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2021	06/11/2021	06/11/2021	Sale	0	1,238,646	825764	0	0	(3,620)	0	0		0	0	0	(3,620)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/07/2021	09/10/2021	09/10/2021	Sale	0	25,013,853	791578	0	0	15,850	0	0		0	0	0	15,850	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/07/2021	09/10/2021	09/10/2021	Sale	0	4,274,519	791578	0	0	2,709	0	0		0	0	0	2,709	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/07/2021	09/10/2021	09/10/2021	Sale	0	712,420	.791578	0	0	451	0	0		0	0	0	451	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/07/2021	09/10/2021	09/10/2021	Sale	0	79,158	.791578	0	0	50	0	0		0	0	0	50	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/07/2021	09/10/2021	09/10/2021	Sale	0	4,986,939	.791578	0	0	3,160	0	0		0	0	0	3,160	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/07/2021	09/10/2021	09/10/2021	Sale	0	1,503,997	.791578	0	0	953	0	0		0	0	0	953	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2021	12/10/2021	12/10/2021	Sale	0	32,174,730	.78284	0	0	156,925	0	0		0	0	0	156,925	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2021	12/10/2021	12/10/2021	Sale	0	5,323,313	.78284	0	0	25,963	0	0		0	0	0	25,963	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2021	12/10/2021	12/10/2021	Sale	0	547,988	.78284	0	0	2,673	0	0		0	0	0	2,673	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2021	12/10/2021	12/10/2021	Sale	0	78,284	.78284	0	0	382	0	0		0	0	0	382	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2021	12/10/2021	12/10/2021	Sale	0	5,793,017	.78284	0	0	28,254	0	0		0	0	0	28,254	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2021	12/10/2021	12/10/2021	Sale	0	1,800,532	.78284	0	0	8,782	0	0		0	0	0	8,782	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2020	02/12/2021	02/12/2021	Sale	0	132,309	1.18205	0	0	(2,840)	0	0		0	(353)	0	(2,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2020	02/12/2021	02/12/2021	Sale	0	132,309	1.18205	0	0	(2,840)	0	0		0	(353)	0	(2,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2020	02/12/2021	02/12/2021	Sale	0	529,237	1.18205	0	0	(11,361)	0	0		0	(1,412)	0	(11,361)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2020	02/12/2021	02/12/2021	Sale	0	3,572,347	1.18205	0	0	(76,687)	0	0		0	(9,531)	0	(76,687)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2020	02/12/2021	02/12/2021	Sale	0	132,309	1.18205	0	0	(2,840)	0	0		0	(353)	0	(2,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2020	02/12/2021	02/12/2021	Sale	0	132,309	1.18205	0	0	(2,840)	0	0		0	(353)	0	(2,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2020	02/12/2021	02/12/2021	Sale	0	661,546	1.18205	0	0	(14,201)	0	0		0	(1,765)	0	(14,201)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	05/12/2021	05/12/2021	Sale	0	138,230	1.21305	0	0	(3,361)	0	0		0	0	0	(3,361)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	05/12/2021	05/12/2021	Sale	0	138,230	1.21305	0	0	(3,361)	0	0		0	0	0	(3,361)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	05/12/2021	05/12/2021	Sale	0	552,919	1.21305	0	0	(13,445)	0	0		0	0	0	(13,445)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	05/12/2021	05/12/2021	Sale	0	4,285,126	1.21305	0	0	(104,196)	0	0		0	0	0	(104,196)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	05/12/2021	05/12/2021	Sale	0	276,460	1.21305	0	0	(6,722)	0	0		0	0	0	(6,722)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	05/12/2021	05/12/2021	Sale	0	276,460	1.21305	0	0	(6,722)	0	0		0	0	0	(6,722)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	05/12/2021	05/12/2021	Sale	0	691,149	1.21305	0	0	(16,806)	0	0		0	0	0	(16,806)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	08/12/2021	08/12/2021	Sale	0	141,164	1.216	0	0	(2,179)	0	0		0	0	0	(2,179)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	08/12/2021	08/12/2021	Sale	0	141,164	1.216	0	0	(2,179)	0	0		0	0	0	(2,179)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	08/12/2021	08/12/2021	Sale	0	564,656	1.216	0	0	(8,715)	0	0		0	0	0	(8,715)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	08/12/2021	08/12/2021	Sale	0	4,517,245	1.216	0	0	(69,719)	0	0		0	0	0	(69,719)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	08/12/2021	08/12/2021	Sale	0	282,328	1.216	0	0	(4,357)	0	0		0	0	0	(4,357)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	08/12/2021	08/12/2021	Sale	0	282,328	1.216	0	0	(4,357)	0	0		0	0	0	(4,357)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/10/2021	08/12/2021	08/12/2021	Sale	0	705,820	1.216	0	0	(10,894)	0	0		0	0	0	(10,894)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/10/2021	11/12/2021	11/12/2021	Sale	0	138,169	1.17195	0	0	977	0	0		0	0	0	977	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/10/2021	11/12/2021	11/12/2021	Sale	0	138,169	1.17195	0	0	977	0	0		0	0	0	977	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/10/2021	11/12/2021	11/12/2021	Sale	0	690,845	1.17195	0	0	4,885	0	0		0	0	0	4,885	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/10/2021	11/12/2021	11/12/2021	Sale	0	4,283,241	1.17195	0	0	30,284	0	0		0	0	0	30,284	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/10/2021	11/12/2021	11/12/2021	Sale	0	276,338	1.17195	0	0	1,954	0	0		0	0	0	1,954	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/10/2021	11/12/2021	11/12/2021	Sale	0	276,338	1.17195	0	0	1,954	0	0		0	0	0	1,954	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/10/2021	11/12/2021	11/12/2021	Sale	0	690,845	1.17195	0	0	4,885	0	0		0	0	0	4,885	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/10/2021	12/16/2021	12/16/2021	Sale	0	6,643,609	1.13114	0	0	(2,584)	0	0		0	0	0	(2,584)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	2,291,970	1.2063	0	0	3,705	0	0		0	0	0	3,705	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/23/2021	04/26/2021	04/26/2021	Sale	0	4,342,680	1.2063	0	0	7,020	0	0		0	0	0	7,020	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	2,234,210	1.1759	0	0	9,310	0	0		0	0	0	9,310	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2021	07/26/2021	07/26/2021	Sale	0	4,233,240	1.1759	0	0	17,640	0	0		0	0	0	17,640	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	2,210,460	1.1634	0	0	(3,990)	0	0		0	0	0	(3,990)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	4,188,240	1.1634	0	0	(7,560)	0	0		0	0	0	(7,560)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/21/2021	10/25/2021	10/25/2021	Sale	0	21,232,050	1.1634	0	0	(38,325)	0	0		0	0	0	(38,325)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	2,310,020	1.2158	0	0	(5,320)	0	0		0	0	0	(5,320)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/21/2021	01/25/2021	01/25/2021	Sale	0	4,376,880	1.2158	0	0	(10,080)	0	0		0	0	0	(10,080)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000372 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	27,247,226	1.1803	0	0	5,771	0	0		0	0	0	5,771	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/17/2021	11/18/2021	11/18/2021	Sale	0	21,370,230	1.1307	0	0	78,435	0	0		0	0	0	78,435	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/17/2021	11/18/2021	11/18/2021	Sale	0	11,193,930	1.1307	0	0	41,085	0	0		0	0	0	41,085	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	2,909,696	1.2144	0	0	3,953	0	0		0	0	0	3,953	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	369,996	1.2144	0	0	503	0	0		0	0	0	503	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	3,274,972	1.2144	0	0	4,450	0	0		0	0	0	4,450	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	677,675	1.2144	0	0	921	0	0		0	0	0	921	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	5,459,225	1.2144	0	0	7,417	0	0		0	0	0	7,417	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	3,006,113	1.2144	0	0	4,084	0	0		0	0	0	4,084	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	551,294	1.2144	0	0	749	0	0		0	0	0	749	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	01/13/2021	01/13/2021	Sale	0	1,654,480	1.2144	0	0	2,248	0	0		0	0	0	2,248	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	01/27/2021	01/27/2021	Sale	0	362,170	1.2166	0	0	(2,233)	0	0		0	0	0	(2,233)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	01/27/2021	01/27/2021	Sale	0	638,670	1.2166	0	0	(3,937)	0	0		0	0	0	(3,937)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	01/27/2021	01/27/2021	Sale	0	215,761	1.2166	0	0	(1,330)	0	0		0	0	0	(1,330)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	01/27/2021	01/27/2021	Sale	0	3,259,527	1.2166	0	0	(20,094)	0	0		0	0	0	(20,094)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	01/27/2021	01/27/2021	Sale	0	5,748,027	1.2166	0	0	(35,435)	0	0		0	0	0	(35,435)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	01/27/2021	01/27/2021	Sale	0	1,941,846	1.2166	0	0	(11,971)	0	0		0	0	0	(11,971)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	363,129	1.213	0	0	239	0	0		0	0	0	239	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	640,362	1.213	0	0	422	0	0		0	0	0	422	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	02/26/2021	02/26/2021	Sale	0	216,332	1.213	0	0	143	0	0		0	0	0	143	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	7,891,825	1.2227	0	0	(113,275)	0	0		0	0	0	(113,275)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/01/2021	03/01/2021	Sale	0	334,656	1.2227	0	0	(4,803)	0	0		0	0	0	(4,803)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	1,271,501	1.1929	0	0	(1,332)	0	0		0	0	0	(1,332)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	318,343	1.1929	0	0	(334)	0	0		0	0	0	(334)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	525,267	1.1929	0	0	(550)	0	0		0	0	0	(550)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	03/15/2021	03/15/2021	Sale	0	676,948	1.1929	0	0	(709)	0	0		0	0	0	(709)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2021	03/19/2021	03/19/2021	Sale	0	3,643,267	1.19061	0	0	1,040	0	0		0	0	0	1,040	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2021	03/22/2021	03/22/2021	Sale	0	2,288,736	1.19205	0	0	2,206	0	0		0	0	0	2,206	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/25/2021	03/26/2021	03/26/2021	Sale	0	354,992	1.17966	0	0	12	0	0		0	0	0	12	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/25/2021	03/26/2021	03/26/2021	Sale	0	626,012	1.17966	0	0	21	0	0		0	0	0	21	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/25/2021	03/26/2021	03/26/2021	Sale	0	211,485	1.17966	0	0	7	0	0		0	0	0	7	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	03/29/2021	03/29/2021	Sale	0	324,386	1.1799	0	0	(976)	0	0		0	0	0	(976)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	03/29/2021	03/29/2021	Sale	0	7,649,635	1.1799	0	0	(23,016)	0	0		0	0	0	(23,016)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	1,511,182	1.1774	0	0	(5,968)	0	0		0	0	0	(5,968)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	8,171,027	1.1774	0	0	(32,270)	0	0		0	0	0	(32,270)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	03/30/2021	03/30/2021	Sale	0	12,589,348	1.1774	0	0	(49,720)	0	0		0	0	0	(49,720)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	04/13/2021	04/13/2021	Sale	0	4,301,410	1.175	0	0	64,247	0	0		0	0	0	64,247	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	04/13/2021	04/13/2021	Sale	0	4,301,410	1.175	0	0	64,247	0	0		0	0	0	64,247	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	04/13/2021	04/13/2021	Sale	0	5,511,183	1.175	0	0	82,316	0	0		0	0	0	82,316	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2021	04/13/2021	04/13/2021	Sale	0	5,511,183	1.175	0	0	82,316	0	0		0	0	0	82,316	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	2,581,030	1.1887	0	0	4,451	0	0		0	0	0	4,451	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	534,080	1.1887	0	0	921	0	0		0	0	0	921	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	1,003,007	1.1887	0	0	1,730	0	0		0	0	0	1,730	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	434,479	1.1887	0	0	749	0	0		0	0	0	749	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	1,303,909	1.1887	0	0	2,249	0	0		0	0	0	2,249	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	218,464	1.1887	0	0	377	0	0		0	0	0	377	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2021	04/12/2021	04/12/2021	Sale	0	193,732	1.1887	0	0	334	0	0		0	0	0	334	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	9,256,712	1.1972	0	0	36,727	0	0		0	0	0	36,727	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	9,256,712	1.1972	0	0	36,727	0	0		0	0	0	36,727	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	11,860,162	1.1972	0	0	47,056	0	0		0	0	0	47,056	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2021	04/19/2021	04/19/2021	Sale	0	11,860,162	1.1972	0	0	47,056	0	0		0	0	0	47,056	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	04/27/2021	04/27/2021	Sale	0	359,133	1.2064	0	0	521	0	0		0	0	0	521	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	04/27/2021	04/27/2021	Sale	0	633,315	1.2064	0	0	919	0	0		0	0	0	919	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	04/27/2021	04/27/2021	Sale	0	213,952	1.2064	0	0	310	0	0		0	0	0	310	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	04/27/2021	04/27/2021	Sale	0	3,234,343	1.2072	0	0	2,545	0	0		0	0	0	2,545	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	04/27/2021	04/27/2021	Sale	0	5,703,615	1.2072	0	0	4,488	0	0		0	0	0	4,488	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2021	04/27/2021	04/27/2021	Sale	0	1,926,842	1.2072	0	0	1,516	0	0		0	0	0	1,516	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/27/2021	04/29/2021	04/29/2021	Sale	0	333,832	1.2083	0	0	801	0	0		0	0	0	801	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/27/2021	04/29/2021	04/29/2021	Sale	0	7,872,375	1.2083	0	0	18,894	0	0		0	0	0	18,894	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	7,645,961	1.2222	0	0	(25,336)	0	0		0	0	0	(25,336)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	06/14/2021	06/14/2021	Sale	0	2,989,271	1.21735	0	0	(12,032)	0	0		0	0	0	(12,032)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	06/14/2021	06/14/2021	Sale	0	135,261	1.21735	0	0	(544)	0	0		0	0	0	(544)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	06/14/2021	06/14/2021	Sale	0	1,744,868	1.21735	0	0	(7,023)	0	0		0	0	0	(7,023)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	06/14/2021	06/14/2021	Sale	0	622,201	1.21735	0	0	(2,504)	0	0		0	0	0	(2,504)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	06/14/2021	06/14/2021	Sale	0	1,271,454	1.21735	0	0	(5,118)	0	0		0	0	0	(5,118)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	1,271,540	1.212	0	0	682	0	0		0	0	0	682	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	318,353	1.212	0	0	171	0	0		0	0	0	171	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	525,283	1.212	0	0	282	0	0		0	0	0	282	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/15/2021	06/15/2021	Sale	0	676,969	1.212	0	0	363	0	0		0	0	0	363	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/29/2021	06/29/2021	Sale	0	3,905,718	1.21	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/29/2021	06/29/2021	Sale	0	3,905,718	1.21	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/29/2021	06/29/2021	Sale	0	5,004,200	1.21	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	06/29/2021	06/29/2021	Sale	0	5,004,200	1.21	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	2,286,528	1.1909	0	0	384	0	0		0	0	0	384	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2021	06/21/2021	06/21/2021	Sale	0	3,542,928	1.1909	0	0	595	0	0		0	0	0	595	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2021	06/22/2021	06/22/2021	Sale	0	13,819	1.1919	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	1,531,461	1.1932	0	0	(9,369)	0	0		0	0	0	(9,369)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	8,280,678	1.1932	0	0	(50,661)	0	0		0	0	0	(50,661)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	06/30/2021	06/30/2021	Sale	0	12,758,290	1.1932	0	0	(78,055)	0	0		0	0	0	(78,055)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	2,734,832	1.1875	0	0	(11,630)	0	0		0	0	0	(11,630)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	565,906	1.1875	0	0	(2,407)	0	0		0	0	0	(2,407)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,062,775	1.1875	0	0	(4,520)	0	0		0	0	0	(4,520)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	460,369	1.1875	0	0	(1,958)	0	0		0	0	0	(1,958)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,381,608	1.1875	0	0	(5,875)	0	0		0	0	0	(5,875)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	7,023,767	1.1812	0	0	(3,865)	0	0		0	0	0	(3,865)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	7,023,767	1.1812	0	0	(3,865)	0	0		0	0	0	(3,865)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	8,999,203	1.1812	0	0	(4,952)	0	0		0	0	0	(4,952)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2021	07/19/2021	07/19/2021	Sale	0	8,999,203	1.1812	0	0	(4,952)	0	0		0	0	0	(4,952)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2021	07/27/2021	07/27/2021	Sale	0	4,663,813	1.1767	0	0	23,186	0	0		0	0	0	23,186	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2021	07/27/2021	07/27/2021	Sale	0	1,575,568	1.1767	0	0	7,833	0	0		0	0	0	7,833	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2021	07/27/2021	07/27/2021	Sale	0	2,644,704	1.1767	0	0	13,148	0	0		0	0	0	13,148	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2021	08/03/2021	08/03/2021	Sale	0	353,790	1.18845	0	0	(744)	0	0		0	0	0	(744)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2021	08/03/2021	08/03/2021	Sale	0	623,892	1.18845	0	0	(1,312)	0	0		0	0	0	(1,312)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2021	08/03/2021	08/03/2021	Sale	0	210,768	1.18845	0	0	(443)	0	0		0	0	0	(443)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/12/2021	08/12/2021	Sale	0	11,757	1.174	0	0	(11)	0	0		0	0	0	(11)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/12/2021	08/12/2021	Sale	0	75,245	1.174	0	0	(67)	0	0		0	0	0	(67)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/12/2021	08/12/2021	Sale	0	2,351	1.173998	0	0	(2)	0	0		0	0	0	(2)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/12/2021	08/12/2021	Sale	0	9,406	1.174	0	0	(8)	0	0		0	0	0	(8)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/12/2021	08/12/2021	Sale	0	2,351	1.173998	0	0	(2)	0	0		0	0	0	(2)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/12/2021	08/12/2021	Sale	0	4,703	1.174	0	0	(4)	0	0		0	0	0	(4)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2021	08/12/2021	08/12/2021	Sale	0	4,703	1.174	0	0	(4)	0	0		0	0	0	(4)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/25/2021	10/27/2021	10/27/2021	Sale	0	205,317	1.17755	0	0	(3,130)	0	0		0	0	0	(3,130)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/25/2021	10/27/2021	10/27/2021	Sale	0	362,066	1.17755	0	0	(5,519)	0	0		0	0	0	(5,519)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/25/2021	10/27/2021	10/27/2021	Sale	0	122,316	1.17755	0	0	(1,865)	0	0		0	0	0	(1,865)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2021	08/31/2021	08/31/2021	Sale	0	7,119,839	1.1754	0	0	30,590	0	0		0	0	0	30,590	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	1,216,430	1.1783	0	0	3,717	0	0		0	0	0	3,717	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	304,555	1.1783	0	0	930	0	0		0	0	0	930	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	502,516	1.1783	0	0	1,535	0	0		0	0	0	1,535	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2021	09/15/2021	09/15/2021	Sale	0	647,628	1.1783	0	0	1,979	0	0		0	0	0	1,979	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	3,398,929	1.1761	0	0	(10,404)	0	0		0	0	0	(10,404)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2021	09/20/2021	09/20/2021	Sale	0	2,302,349	1.1761	0	0	(7,047)	0	0		0	0	0	(7,047)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	12,501,670	1.1692	0	0	(109,598)	0	0		0	0	0	(109,598)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	1,500,657	1.1692	0	0	(13,156)	0	0		0	0	0	(13,156)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2021	09/30/2021	09/30/2021	Sale	0	8,114,120	1.1692	0	0	(71,134)	0	0		0	0	0	(71,134)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	2,956,149	1.157	0	0	1,150	0	0		0	0	0	1,150	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	611,702	1.157	0	0	238	0	0		0	0	0	238	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	1,148,781	1.157	0	0	447	0	0		0	0	0	447	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	497,625	1.157	0	0	194	0	0		0	0	0	194	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2021	10/13/2021	10/13/2021	Sale	0	1,493,415	1.157	0	0	581	0	0		0	0	0	581	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2021	10/13/2021	10/13/2021	Sale	0	3,160,380	1.1534	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2021	10/27/2021	10/27/2021	Sale	0	2,263,409	1.1608	0	0	(2,340)	0	0		0	0	0	(2,340)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2021	10/27/2021	10/27/2021	Sale	0	3,991,418	1.1608	0	0	(4,126)	0	0		0	0	0	(4,126)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2021	10/27/2021	10/27/2021	Sale	0	1,348,414	1.1608	0	0	(1,394)	0	0		0	0	0	(1,394)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2021	10/27/2021	10/27/2021	Sale	0	349,835	1.1598	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/03/2021	11/04/2021	11/04/2021	Sale	0	595,825	1.1578	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/16/2021	11/18/2021	11/18/2021	Sale	0	4,677,323	1.1313	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/26/2021	11/26/2021	Sale	0	343,878	1.11948	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/29/2021	11/29/2021	Sale	0	6,559,217	1.11954	0	0	42,828	0	0		0	0	0	42,828	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	5,385	1.119861	0	0	28	0	0		0	0	0	28	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	1,950	1.119858	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	2,194	1.119861	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	1,367	1.119863	0	0	7	0	0		0	0	0	7	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	3,479	1.119861	0	0	18	0	0		0	0	0	18	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	11/30/2021	11/30/2021	Sale	0	5,017	1.119859	0	0	26	0	0		0	0	0	26	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2021	12/01/2021	12/01/2021	Sale	0	581,570	1.13322	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/13/2021	12/13/2021	Sale	0	2,770,358	1.1282	0	0	(1,596)	0	0		0	0	0	(1,596)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/13/2021	12/13/2021	Sale	0	125,356	1.1282	0	0	(72)	0	0		0	0	0	(72)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/13/2021	12/13/2021	Sale	0	1,617,087	1.1282	0	0	(932)	0	0		0	0	0	(932)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/13/2021	12/13/2021	Sale	0	576,636	1.1282	0	0	(332)	0	0		0	0	0	(332)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2021	12/13/2021	12/13/2021	Sale	0	1,178,342	1.1282	0	0	(679)	0	0		0	0	0	(679)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2021	12/13/2021	12/13/2021	Sale	0	1,751,063	1.13165	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	287,001	1.12851	0	0	(855)	0	0		0	0	0	(855)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	1,146,317	1.12851	0	0	(3,413)	0	0		0	0	0	(3,413)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	610,042	1.12851	0	0	(1,816)	0	0		0	0	0	(1,816)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2021	12/15/2021	12/15/2021	Sale	0	473,353	1.12851	0	0	(1,409)	0	0		0	0	0	(1,409)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	3,169,370	1.1299	0	0	(2,665)	0	0		0	0	0	(2,665)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2021	12/20/2021	12/20/2021	Sale	0	6,804,823	1.1299	0	0	(5,721)	0	0		0	0	0	(5,721)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2021	12/20/2021	12/20/2021	Sale	0	347,196	1.12844	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/21/2021	12/22/2021	12/22/2021	Sale	0	345,586	1.12658	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/28/2021	12/30/2021	12/30/2021	Sale	0	7,793,753	1.1301	0	0	20,690	0	0		0	0	0	20,690	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/28/2021	12/30/2021	12/30/2021	Sale	0	12,008,070	1.1301	0	0	31,877	0	0		0	0	0	31,877	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/28/2021	12/30/2021	12/30/2021	Sale	0	1,441,407	1.1301	0	0	3,826	0	0		0	0	0	3,826	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/29/2021	06/29/2021	Sale	0	4,653,870	1.1933	0	0	(10,920)	0	0		0	0	0	(10,920)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/29/2021	06/29/2021	Sale	0	11,690,509	1.1933	0	0	(27,431)	0	0		0	0	0	(27,431)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/25/2021	06/29/2021	06/29/2021	Sale	0	28,016,334	1.193	0	0	(58,710)	0	0		0	0	0	(58,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2021	07/07/2021	07/07/2021	Sale	0	28,005,531	1.19254	0	0	(298,246)	0	0		0	0	0	(298,246)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2021	09/29/2021	09/29/2021	Sale	0	30,035,440	1.1945	0	0	(782,003)	0	0		0	0	0	(782,003)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2021	10/07/2021	10/07/2021	Sale	0	29,978,864	1.19225	0	0	(866,238)	0	0		0	0	0	(866,238)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2021	10/07/2021	10/07/2021	Sale	0	28,601,069	1.1607	0	0	(114,582)	0	0		0	0	0	(114,582)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/03/2021	11/04/2021	11/04/2021	Sale	0	815,846	1.158	0	0	(2,431)	0	0		0	0	0	(2,431)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/03/2021	11/04/2021	11/04/2021	Sale	0	1,905,480	1.158	0	0	(5,677)	0	0		0	0	0	(5,677)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2021	12/08/2021	12/08/2021	Sale	0	11,301,978	1.1248	0	0	84,906	0	0		0	0	0	84,906	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2021	12/08/2021	12/08/2021	Sale	0	4,499,200	1.1248	0	0	33,800	0	0		0	0	0	33,800	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	246,260	1.2313	0	0	(1,140)	0	0		0	0	0	(1,140)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	2,093,210	1.2313	0	0	(9,690)	0	0		0	0	0	(9,690)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	5,048,330	1.2313	0	0	(23,370)	0	0		0	0	0	(23,370)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	83,359,010	1.2313	0	0	(385,890)	0	0		0	0	0	(385,890)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	492,520	1.2313	0	0	(2,280)	0	0		0	0	0	(2,280)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	1,600,690	1.2313	0	0	(7,410)	0	0		0	0	0	(7,410)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	369,390	1.2313	0	0	(1,710)	0	0		0	0	0	(1,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	10,219,790	1.2313	0	0	(47,310)	0	0		0	0	0	(47,310)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	492,520	1.2313	0	0	(2,280)	0	0		0	0	0	(2,280)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	8,249,710	1.2313	0	0	(38,190)	0	0		0	0	0	(38,190)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	11,574,220	1.2313	0	0	(53,580)	0	0		0	0	0	(53,580)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	1,477,560	1.2313	0	0	(6,840)	0	0		0	0	0	(6,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	6,772,150	1.2313	0	0	(31,350)	0	0		0	0	0	(31,350)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	7,880,320	1.2313	0	0	(36,480)	0	0		0	0	0	(36,480)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	174,105,820	1.2313	0	0	(805,980)	0	0		0	0	0	(805,980)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	1,970,080	1.2313	0	0	(9,120)	0	0		0	0	0	(9,120)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	615,650	1.2313	0	0	(2,850)	0	0		0	0	0	(2,850)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	6,895,280	1.2313	0	0	(31,920)	0	0		0	0	0	(31,920)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	56,147,280	1.2313	0	0	(259,920)	0	0		0	0	0	(259,920)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	2,216,340	1.2313	0	0	(10,260)	0	0		0	0	0	(10,260)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	8,372,840	1.2313	0	0	(38,760)	0	0		0	0	0	(38,760)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	59,471,790	1.2313	0	0	(275,310)	0	0		0	0	0	(275,310)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	01/08/2021	01/08/2021	Sale	0	15,391,250	1.2313	0	0	(71,250)	0	0		0	0	0	(71,250)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/11/2021	02/12/2021	02/12/2021	Sale	0	2,665	1.212999	0	0	(3)	0	0		0	0	0	(3)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/11/2021	02/12/2021	02/12/2021	Sale	0	2,665	1.212999	0	0	(3)	0	0		0	0	0	(3)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/11/2021	02/12/2021	02/12/2021	Sale	0	10,661	1.213	0	0	(10)	0	0		0	0	0	(10)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/11/2021	02/12/2021	02/12/2021	Sale	0	71,962	1.213	0	0	(68)	0	0		0	0	0	(68)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/11/2021	02/12/2021	02/12/2021	Sale	0	2,665	1.212999	0	0	(3)	0	0		0	0	0	(3)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/11/2021	02/12/2021	02/12/2021	Sale	0	2,665	1.212999	0	0	(3)	0	0		0	0	0	(3)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/11/2021	02/12/2021	02/12/2021	Sale	0	13,326	1.213	0	0	(13)	0	0		0	0	0	(13)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	237,360	1.1868	0	0	590	0	0		0	0	0	590	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	2,373,600	1.1868	0	0	5,900	0	0		0	0	0	5,900	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	5,696,640	1.1868	0	0	14,160	0	0		0	0	0	14,160	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	90,908,880	1.1868	0	0	225,970	0	0		0	0	0	225,970	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	474,720	1.1868	0	0	1,180	0	0		0	0	0	1,180	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	1,780,200	1.1868	0	0	4,425	0	0		0	0	0	4,425	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	356,040	1.1868	0	0	885	0	0		0	0	0	885	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	11,511,960	1.1868	0	0	28,615	0	0		0	0	0	28,615	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	593,400	1.1868	0	0	1,475	0	0		0	0	0	1,475	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	9,613,080	1.1868	0	0	23,895	0	0		0	0	0	23,895	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	12,817,440	1.1868	0	0	31,860	0	0		0	0	0	31,860	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	1,661,520	1.1868	0	0	4,130	0	0		0	0	0	4,130	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	6,883,440	1.1868	0	0	17,110	0	0		0	0	0	17,110	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	7,951,560	1.1868	0	0	19,765	0	0		0	0	0	19,765	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	180,274,920	1.1868	0	0	448,105	0	0		0	0	0	448,105	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	1,542,840	1.1868	0	0	3,835	0	0		0	0	0	3,835	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	593,400	1.1868	0	0	1,475	0	0		0	0	0	1,475	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	6,883,440	1.1868	0	0	17,110	0	0		0	0	0	17,110	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	57,322,440	1.1868	0	0	142,485	0	0		0	0	0	142,485	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	3,085,680	1.1868	0	0	7,670	0	0		0	0	0	7,670	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	8,901,000	1.1868	0	0	22,125	0	0		0	0	0	22,125	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	60,408,120	1.1868	0	0	150,155	0	0		0	0	0	150,155	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	15,665,760	1.1868	0	0	38,940	0	0		0	0	0	38,940	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/12/2021	05/12/2021	Sale	0	14,138	1.2153	0	0	(90)	0	0		0	0	0	(90)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/12/2021	05/12/2021	Sale	0	87,659	1.2153	0	0	(555)	0	0		0	0	0	(555)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/12/2021	05/12/2021	Sale	0	2,828	1.2153	0	0	(18)	0	0		0	0	0	(18)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/12/2021	05/12/2021	Sale	0	11,311	1.215299	0	0	(72)	0	0		0	0	0	(72)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/12/2021	05/12/2021	Sale	0	2,828	1.2153	0	0	(18)	0	0		0	0	0	(18)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/12/2021	05/12/2021	Sale	0	5,655	1.2153	0	0	(36)	0	0		0	0	0	(36)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/11/2021	05/12/2021	05/12/2021	Sale	0	5,655	1.2153	0	0	(36)	0	0		0	0	0	(36)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	354,390	1.1813	0	0	1,245	0	0		0	0	0	1,245	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	2,598,860	1.1813	0	0	9,130	0	0		0	0	0	9,130	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	6,260,890	1.1813	0	0	21,995	0	0		0	0	0	21,995	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	102,536,840	1.1813	0	0	360,220	0	0		0	0	0	360,220	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	472,520	1.1813	0	0	1,660	0	0		0	0	0	1,660	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	1,890,080	1.1813	0	0	6,640	0	0		0	0	0	6,640	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	354,390	1.1813	0	0	1,245	0	0		0	0	0	1,245	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	12,876,170	1.1813	0	0	45,235	0	0		0	0	0	45,235	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	590,650	1.1813	0	0	2,075	0	0		0	0	0	2,075	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	10,986,090	1.1813	0	0	38,595	0	0		0	0	0	38,595	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	13,703,080	1.1813	0	0	48,140	0	0		0	0	0	48,140	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	1,890,080	1.1813	0	0	6,640	0	0		0	0	0	6,640	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	7,914,710	1.1813	0	0	27,805	0	0		0	0	0	27,805	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	9,096,010	1.1813	0	0	31,955	0	0		0	0	0	31,955	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	207,200,020	1.1813	0	0	727,910	0	0		0	0	0	727,910	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	2,244,470	1.1813	0	0	7,885	0	0		0	0	0	7,885	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	1,417,560	1.1813	0	0	4,980	0	0		0	0	0	4,980	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	8,032,840	1.1813	0	0	28,220	0	0		0	0	0	28,220	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	67,452,230	1.1813	0	0	236,965	0	0		0	0	0	236,965	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	4,607,070	1.1813	0	0	16,185	0	0		0	0	0	16,185	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	10,513,570	1.1813	0	0	36,935	0	0		0	0	0	36,935	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	67,215,970	1.1813	0	0	236,135	0	0		0	0	0	236,135	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	07/08/2021	07/08/2021	Sale	0	18,310,150	1.1813	0	0	64,325	0	0		0	0	0	64,325	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	2,427,810	1.1561	0	0	2,730	0	0		0	0	0	2,730	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	5,896,110	1.1561	0	0	6,630	0	0		0	0	0	6,630	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	99,193,380	1.1561	0	0	111,540	0	0		0	0	0	111,540	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	462,440	1.1561	0	0	520	0	0		0	0	0	520	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	2,080,980	1.1561	0	0	2,340	0	0		0	0	0	2,340	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	11,907,830	1.1561	0	0	13,390	0	0		0	0	0	13,390	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	578,050	1.1561	0	0	650	0	0		0	0	0	650	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	10,173,680	1.1561	0	0	11,440	0	0		0	0	0	11,440	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	13,179,540	1.1561	0	0	14,820	0	0		0	0	0	14,820	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	346,830	1.1561	0	0	390	0	0		0	0	0	390	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	1,965,370	1.1561	0	0	2,210	0	0		0	0	0	2,210	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	8,208,310	1.1561	0	0	9,230	0	0		0	0	0	9,230	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	8,786,360	1.1561	0	0	9,880	0	0		0	0	0	9,880	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	214,687,770	1.1561	0	0	241,410	0	0		0	0	0	241,410	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	2,427,810	1.1561	0	0	2,730	0	0		0	0	0	2,730	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	1,849,760	1.1561	0	0	2,080	0	0		0	0	0	2,080	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	8,670,750	1.1561	0	0	9,750	0	0		0	0	0	9,750	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	71,100,150	1.1561	0	0	79,950	0	0		0	0	0	79,950	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	6,242,940	1.1561	0	0	7,020	0	0		0	0	0	7,020	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	11,561,000	1.1561	0	0	13,000	0	0		0	0	0	13,000	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	69,597,220	1.1561	0	0	78,260	0	0		0	0	0	78,260	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	18,497,600	1.1561	0	0	20,800	0	0		0	0	0	20,800	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2021	10/08/2021	10/08/2021	Sale	0	462,440	1.1561	0	0	520	0	0		0	0	0	520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	1,677,864	.7713	0	0	1,632	0	0		0	0	0	1,632	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	1,042,997	.7713	0	0	1,014	0	0		0	0	0	1,014	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	634,867	.7713	0	0	617	0	0		0	0	0	617	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	544,172	.7713	0	0	529	0	0		0	0	0	529	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	408,129	.7713	0	0	397	0	0		0	0	0	397	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	226,738	.7713	0	0	220	0	0		0	0	0	220	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	3,523,483	.7713	0	0	3,426	0	0		0	0	0	3,426	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	2,190,274	.7713	0	0	2,130	0	0		0	0	0	2,130	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	1,333,210	.7713	0	0	1,296	0	0		0	0	0	1,296	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	1,142,751	.7713	0	0	1,111	0	0		0	0	0	1,111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	857,064	.7713	0	0	833	0	0		0	0	0	833	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	476,146	.7713	0	0	463	0	0		0	0	0	463	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	856,665	.7713	0	0	833	0	0		0	0	0	833	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	532,521	.7713	0	0	518	0	0		0	0	0	518	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	324,144	.7713	0	0	315	0	0		0	0	0	315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	277,837	.7713	0	0	270	0	0		0	0	0	270	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	208,378	.7713	0	0	203	0	0		0	0	0	203	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2021	01/25/2021	01/25/2021	Sale	0	115,766	.7713	0	0	113	0	0		0	0	0	113	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/09/2021	02/10/2021	02/10/2021	Sale	0	112,075	.7724	0	0	(138)	0	0		0	0	0	(138)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/09/2021	02/10/2021	02/10/2021	Sale	0	69,668	.7724	0	0	(86)	0	0		0	0	0	(86)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/09/2021	02/10/2021	02/10/2021	Sale	0	42,407	.7724	0	0	(52)	0	0		0	0	0	(52)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/09/2021	02/10/2021	02/10/2021	Sale	0	36,349	.7724	0	0	(45)	0	0		0	0	0	(45)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/09/2021	02/10/2021	02/10/2021	Sale	0	27,261	.7724	0	0	(34)	0	0		0	0	0	(34)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/09/2021	02/10/2021	02/10/2021	Sale	0	15,145	.7724	0	0	(19)	0	0		0	0	0	(19)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2021	09/30/2021	09/30/2021	Sale	0	1,869,695	.76065	0	0	94,142	0	0		0	0	0	94,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2021	09/30/2021	09/30/2021	Sale	0	1,162,243	.76065	0	0	58,521	0	0		0	0	0	58,521	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2021	09/30/2021	09/30/2021	Sale	0	707,452	.76065	0	0	35,621	0	0		0	0	0	35,621	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2021	09/30/2021	09/30/2021	Sale	0	606,388	.76065	0	0	30,533	0	0		0	0	0	30,533	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2021	09/30/2021	09/30/2021	Sale	0	454,791	.76065	0	0	22,899	0	0		0	0	0	22,899	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2021	09/30/2021	09/30/2021	Sale	0	252,662	.76065	0	0	12,722	0	0		0	0	0	12,722	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	10,548,603	.75624	0	0	472,723	0	0		0	0	0	472,723	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	6,557,240	.75624	0	0	293,855	0	0		0	0	0	293,855	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	3,991,363	.75624	0	0	178,868	0	0		0	0	0	178,868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	3,421,169	.75624	0	0	153,316	0	0		0	0	0	153,316	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	2,565,877	.75624	0	0	114,987	0	0		0	0	0	114,987	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	1,425,487	.75624	0	0	63,882	0	0		0	0	0	63,882	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	11,675,753	.75624	0	0	523,235	0	0		0	0	0	523,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	7,257,900	.75624	0	0	325,254	0	0		0	0	0	325,254	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	4,417,852	.75624	0	0	197,981	0	0		0	0	0	197,981	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	3,786,731	.75624	0	0	169,698	0	0		0	0	0	169,698	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	2,840,048	.75624	0	0	127,273	0	0		0	0	0	127,273	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	1,577,804	.75624	0	0	70,707	0	0		0	0	0	70,707	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	09/30/2021	09/30/2021	Sale	0	288,889	.742	0	0	7,650	0	0		0	0	0	7,650	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	09/30/2021	09/30/2021	Sale	0	179,579	.742	0	0	4,756	0	0		0	0	0	4,756	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	09/30/2021	09/30/2021	Sale	0	109,309	.742	0	0	2,895	0	0		0	0	0	2,895	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	09/30/2021	09/30/2021	Sale	0	93,694	.742	0	0	2,481	0	0		0	0	0	2,481	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	09/30/2021	09/30/2021	Sale	0	70,270	.742	0	0	1,861	0	0		0	0	0	1,861	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	09/30/2021	09/30/2021	Sale	0	39,039	.742	0	0	1,034	0	0		0	0	0	1,034	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2021	09/30/2021	09/30/2021	Sale	0	234,050	.723745	0	0	451	0	0		0	0	0	451	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2021	09/30/2021	09/30/2021	Sale	0	145,491	.723745	0	0	280	0	0		0	0	0	280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2021	09/30/2021	09/30/2021	Sale	0	88,560	.723745	0	0	171	0	0		0	0	0	171	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2021	09/30/2021	09/30/2021	Sale	0	75,908	.723745	0	0	146	0	0		0	0	0	146	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2021	09/30/2021	09/30/2021	Sale	0	56,931	.723745	0	0	110	0	0		0	0	0	110	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2021	09/30/2021	09/30/2021	Sale	0	31,628	.723745	0	0	61	0	0		0	0	0	61	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	09/30/2021	09/30/2021	Sale	0	280,984	.72832	0	0	2,303	0	0		0	0	0	2,303	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	09/30/2021	09/30/2021	Sale	0	174,666	.72832	0	0	1,432	0	0		0	0	0	1,432	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	09/30/2021	09/30/2021	Sale	0	106,318	.72832	0	0	871	0	0		0	0	0	871	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	09/30/2021	09/30/2021	Sale	0	91,130	.72832	0	0	747	0	0		0	0	0	747	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	09/30/2021	09/30/2021	Sale	0	68,348	.72832	0	0	560	0	0		0	0	0	560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	09/30/2021	09/30/2021	Sale	0	37,971	.72832	0	0	311	0	0		0	0	0	311	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2020	03/01/2021	03/01/2021	Sale	0	583,625	.73435	0	0	(35,049)	0	0		0	29,878	0	(35,049)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2020	03/01/2021	03/01/2021	Sale	0	362,794	.73435	0	0	(21,787)	0	0		0	18,573	0	(21,787)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2020	03/01/2021	03/01/2021	Sale	0	220,831	.73435	0	0	(13,262)	0	0		0	11,305	0	(13,262)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2020	03/01/2021	03/01/2021	Sale	0	189,284	.73435	0	0	(11,367)	0	0		0	9,690	0	(11,367)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2020	03/01/2021	03/01/2021	Sale	0	141,963	.73435	0	0	(8,525)	0	0		0	7,268	0	(8,525)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2020	03/01/2021	03/01/2021	Sale	0	78,868	.73435	0	0	(4,736)	0	0		0	4,038	0	(4,736)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/01/2021	03/01/2021	Sale	0	4,474,592	.70567	0	0	(461,492)	0	0		0	420,179	0	(461,492)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/01/2021	03/01/2021	Sale	0	2,781,503	.70567	0	0	(286,873)	0	0		0	261,192	0	(286,873)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/01/2021	03/01/2021	Sale	0	1,693,089	.70567	0	0	(174,618)	0	0		0	158,987	0	(174,618)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/01/2021	03/01/2021	Sale	0	1,451,219	.70567	0	0	(149,673)	0	0		0	136,274	0	(149,673)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/01/2021	03/01/2021	Sale	0	1,088,414	.70567	0	0	(112,255)	0	0		0	102,206	0	(112,255)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/01/2021	03/01/2021	Sale	0	604,675	.70567	0	0	(62,364)	0	0		0	56,781	0	(62,364)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	03/01/2021	03/01/2021	Sale	0	417,323	.717	0	0	(35,766)	0	0		0	31,977	0	(35,766)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	03/01/2021	03/01/2021	Sale	0	259,417	.717	0	0	(22,233)	0	0		0	19,877	0	(22,233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	03/01/2021	03/01/2021	Sale	0	157,906	.717	0	0	(13,533)	0	0		0	12,099	0	(13,533)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	03/01/2021	03/01/2021	Sale	0	135,348	.717	0	0	(11,600)	0	0		0	10,371	0	(11,600)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	03/01/2021	03/01/2021	Sale	0	101,511	.717	0	0	(8,700)	0	0		0	7,778	0	(8,700)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	03/01/2021	03/01/2021	Sale	0	56,395	.717	0	0	(4,833)	0	0		0	4,321	0	(4,833)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2020	03/01/2021	03/01/2021	Sale	0	317,662	.7252	0	0	(23,325)	0	0		0	20,474	0	(23,325)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2020	03/01/2021	03/01/2021	Sale	0	197,466	.7252	0	0	(14,500)	0	0		0	12,727	0	(14,500)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2020	03/01/2021	03/01/2021	Sale	0	120,196	.7252	0	0	(8,826)	0	0		0	7,747	0	(8,826)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2020	03/01/2021	03/01/2021	Sale	0	103,026	.7252	0	0	(7,565)	0	0		0	6,640	0	(7,565)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2020	03/01/2021	03/01/2021	Sale	0	77,269	.7252	0	0	(5,674)	0	0		0	4,980	0	(5,674)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2020	03/01/2021	03/01/2021	Sale	0	42,927	.7252	0	0	(3,152)	0	0		0	2,767	0	(3,152)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/15/2020	03/01/2021	03/01/2021	Sale	0	564,621	.75662	0	0	(16,290)	0	0		0	11,442	0	(16,290)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/15/2020	03/01/2021	03/01/2021	Sale	0	350,980	.75662	0	0	(10,126)	0	0		0	7,112	0	(10,126)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/15/2020	03/01/2021	03/01/2021	Sale	0	213,640	.75662	0	0	(6,164)	0	0		0	4,329	0	(6,164)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/15/2020	03/01/2021	03/01/2021	Sale	0	183,120	.75662	0	0	(5,283)	0	0		0	3,711	0	(5,283)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/15/2020	03/01/2021	03/01/2021	Sale	0	137,340	.75662	0	0	(3,963)	0	0		0	2,783	0	(3,963)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/15/2020	03/01/2021	03/01/2021	Sale	0	76,300	.75662	0	0	(2,201)	0	0		0	1,546	0	(2,201)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	863,644	.7711	0	0	2,800	0	0		0	0	0	2,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	536,860	.7711	0	0	1,741	0	0		0	0	0	1,741	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	326,784	.7711	0	0	1,059	0	0		0	0	0	1,059	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	280,101	.7711	0	0	908	0	0		0	0	0	908	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	210,076	.7711	0	0	681	0	0		0	0	0	681	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	116,709	.7711	0	0	378	0	0		0	0	0	378	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	91,927	.770204	0	0	191	0	0		0	0	0	191	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	57,144	.770204	0	0	119	0	0		0	0	0	119	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	34,783	.770204	0	0	72	0	0		0	0	0	72	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	29,814	.770204	0	0	62	0	0		0	0	0	62	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	22,361	.770204	0	0	47	0	0		0	0	0	47	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/25/2021	01/27/2021	01/27/2021	Sale	0	12,423	.770204	0	0	26	0	0		0	0	0	26	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/26/2021	03/01/2021	03/01/2021	Sale	0	369,233	.77426	0	0	(1,998)	0	0		0	0	0	(1,998)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/26/2021	03/01/2021	03/01/2021	Sale	0	229,523	.77426	0	0	(1,242)	0	0		0	0	0	(1,242)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/26/2021	03/01/2021	03/01/2021	Sale	0	139,710	.77426	0	0	(756)	0	0		0	0	0	(756)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/26/2021	03/01/2021	03/01/2021	Sale	0	119,751	.77426	0	0	(648)	0	0		0	0	0	(648)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/26/2021	03/01/2021	03/01/2021	Sale	0	89,813	.77426	0	0	(486)	0	0		0	0	0	(486)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/26/2021	03/01/2021	03/01/2021	Sale	0	49,896	.77426	0	0	(270)	0	0		0	0	0	(270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	2,441,734	.7624	0	0	8,167	0	0		0	0	0	8,167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	1,517,835	.7624	0	0	5,077	0	0		0	0	0	5,077	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	923,900	.7624	0	0	3,090	0	0		0	0	0	3,090	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	791,914	.7624	0	0	2,649	0	0		0	0	0	2,649	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	593,935	.7624	0	0	1,987	0	0		0	0	0	1,987	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	329,964	.7624	0	0	1,104	0	0		0	0	0	1,104	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	782,347	.7604	0	0	(5,607)	0	0		0	0	0	(5,607)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	486,324	.7604	0	0	(3,486)	0	0		0	0	0	(3,486)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	296,023	.7604	0	0	(2,122)	0	0		0	0	0	(2,122)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	253,734	.7604	0	0	(1,819)	0	0		0	0	0	(1,819)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	190,301	.7604	0	0	(1,364)	0	0		0	0	0	(1,364)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	105,723	.7604	0	0	(758)	0	0		0	0	0	(758)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	1,027,364	.7604	0	0	(7,363)	0	0		0	0	0	(7,363)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	638,632	.7604	0	0	(4,577)	0	0		0	0	0	(4,577)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	388,732	.7604	0	0	(2,786)	0	0		0	0	0	(2,786)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	333,199	.7604	0	0	(2,388)	0	0		0	0	0	(2,388)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	249,899	.7604	0	0	(1,791)	0	0		0	0	0	(1,791)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	138,833	.7604	0	0	(995)	0	0		0	0	0	(995)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	407,022	.7604	0	0	(2,917)	0	0		0	0	0	(2,917)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	253,014	.7604	0	0	(1,813)	0	0		0	0	0	(1,813)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	154,008	.7604	0	0	(1,104)	0	0		0	0	0	(1,104)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	132,007	.7604	0	0	(946)	0	0		0	0	0	(946)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	99,005	.7604	0	0	(710)	0	0		0	0	0	(710)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2021	02/05/2021	02/05/2021	Sale	0	55,003	.7604	0	0	(394)	0	0		0	0	0	(394)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2021	02/11/2021	02/11/2021	Sale	0	416,055	.7748	0	0	(725)	0	0		0	0	0	(725)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2021	02/11/2021	02/11/2021	Sale	0	258,629	.7748	0	0	(451)	0	0		0	0	0	(451)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2021	02/11/2021	02/11/2021	Sale	0	157,426	.7748	0	0	(274)	0	0		0	0	0	(274)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2021	02/11/2021	02/11/2021	Sale	0	134,937	.7748	0	0	(235)	0	0		0	0	0	(235)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2021	02/11/2021	02/11/2021	Sale	0	101,203	.7748	0	0	(176)	0	0		0	0	0	(176)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/10/2021	02/11/2021	02/11/2021	Sale	0	56,224	.7748	0	0	(98)	0	0		0	0	0	(98)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	878,905	.7752	0	0	1,304	0	0		0	0	0	1,304	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	546,346	.7752	0	0	810	0	0		0	0	0	810	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	332,559	.7752	0	0	493	0	0		0	0	0	493	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	285,050	.7752	0	0	423	0	0		0	0	0	423	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	213,788	.7752	0	0	317	0	0		0	0	0	317	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	118,771	.7752	0	0	176	0	0		0	0	0	176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	418,973	.775	0	0	514	0	0		0	0	0	514	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	260,443	.775	0	0	319	0	0		0	0	0	319	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	158,530	.775	0	0	194	0	0		0	0	0	194	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	135,883	.775	0	0	167	0	0		0	0	0	167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	101,912	.775	0	0	125	0	0		0	0	0	125	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	02/18/2021	02/18/2021	Sale	0	56,618	.775	0	0	69	0	0		0	0	0	69	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	03/01/2021	03/01/2021	Sale	0	918,755	.77553	0	0	(3,459)	0	0		0	0	0	(3,459)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	03/01/2021	03/01/2021	Sale	0	571,118	.77553	0	0	(2,150)	0	0		0	0	0	(2,150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	03/01/2021	03/01/2021	Sale	0	347,637	.77553	0	0	(1,309)	0	0		0	0	0	(1,309)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	03/01/2021	03/01/2021	Sale	0	297,975	.77553	0	0	(1,122)	0	0		0	0	0	(1,122)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	03/01/2021	03/01/2021	Sale	0	223,481	.77553	0	0	(841)	0	0		0	0	0	(841)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/16/2021	03/01/2021	03/01/2021	Sale	0	124,156	.77553	0	0	(467)	0	0		0	0	0	(467)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	1,011,567	.7764	0	0	(2,671)	0	0		0	0	0	(2,671)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	615,736	.7764	0	0	(1,626)	0	0		0	0	0	(1,626)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	527,774	.7764	0	0	(1,394)	0	0		0	0	0	(1,394)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	395,830	.7764	0	0	(1,045)	0	0		0	0	0	(1,045)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	219,906	.7764	0	0	(581)	0	0		0	0	0	(581)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	1,627,303	.7764	0	0	(4,297)	0	0		0	0	0	(4,297)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/04/2021	05/06/2021	05/06/2021	Sale	0	1,339,901	.77039	0	0	(10,540)	0	0		0	0	0	(10,540)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/04/2021	05/06/2021	05/06/2021	Sale	0	832,911	.77039	0	0	(6,552)	0	0		0	0	0	(6,552)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/04/2021	05/06/2021	05/06/2021	Sale	0	506,989	.77039	0	0	(3,988)	0	0		0	0	0	(3,988)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/04/2021	05/06/2021	05/06/2021	Sale	0	434,562	.77039	0	0	(3,418)	0	0		0	0	0	(3,418)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/04/2021	05/06/2021	05/06/2021	Sale	0	325,922	.77039	0	0	(2,564)	0	0		0	0	0	(2,564)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/04/2021	05/06/2021	05/06/2021	Sale	0	181,068	.77039	0	0	(1,424)	0	0		0	0	0	(1,424)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	1,270,303	.77512	0	0	(6,932)	0	0		0	0	0	(6,932)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	789,648	.77512	0	0	(4,309)	0	0		0	0	0	(4,309)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	480,655	.77512	0	0	(2,623)	0	0		0	0	0	(2,623)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	411,990	.77512	0	0	(2,248)	0	0		0	0	0	(2,248)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	308,993	.77512	0	0	(1,686)	0	0		0	0	0	(1,686)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	171,663	.77512	0	0	(937)	0	0		0	0	0	(937)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	253,563	.77512	0	0	(1,384)	0	0		0	0	0	(1,384)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	157,620	.77512	0	0	(860)	0	0		0	0	0	(860)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	95,943	.77512	0	0	(524)	0	0		0	0	0	(524)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	82,237	.77512	0	0	(449)	0	0		0	0	0	(449)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	61,678	.77512	0	0	(337)	0	0		0	0	0	(337)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/14/2021	05/18/2021	05/18/2021	Sale	0	34,265	.77512	0	0	(187)	0	0		0	0	0	(187)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	06/30/2021	06/30/2021	Sale	0	8,352,594	.7907	0	0	422,014	0	0		0	0	0	422,014	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	06/30/2021	06/30/2021	Sale	0	5,192,153	.7907	0	0	262,333	0	0		0	0	0	262,333	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	06/30/2021	06/30/2021	Sale	0	3,160,441	.7907	0	0	159,681	0	0		0	0	0	159,681	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	06/30/2021	06/30/2021	Sale	0	2,708,949	.7907	0	0	136,869	0	0		0	0	0	136,869	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	06/30/2021	06/30/2021	Sale	0	2,031,712	.7907	0	0	102,652	0	0		0	0	0	102,652	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2021	06/30/2021	06/30/2021	Sale	0	1,128,729	.7907	0	0	57,029	0	0		0	0	0	57,029	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	515,848	.7754	0	0	16,399	0	0		0	0	0	16,399	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	320,662	.7754	0	0	10,194	0	0		0	0	0	10,194	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	195,186	.7754	0	0	6,205	0	0		0	0	0	6,205	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	167,302	.7754	0	0	5,319	0	0		0	0	0	5,319	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	125,477	.7754	0	0	3,989	0	0		0	0	0	3,989	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	69,709	.7754	0	0	2,216	0	0		0	0	0	2,216	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	293,573	.7754	0	0	9,333	0	0		0	0	0	9,333	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	182,491	.7754	0	0	5,801	0	0		0	0	0	5,801	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	111,082	.7754	0	0	3,531	0	0		0	0	0	3,531	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	95,213	.7754	0	0	3,027	0	0		0	0	0	3,027	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	71,410	.7754	0	0	2,270	0	0		0	0	0	2,270	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2021	06/30/2021	06/30/2021	Sale	0	39,672	.7754	0	0	1,261	0	0		0	0	0	1,261	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	2,343,212	.7642	0	0	41,241	0	0		0	0	0	41,241	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	1,456,592	.7642	0	0	25,636	0	0		0	0	0	25,636	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	886,621	.7642	0	0	15,605	0	0		0	0	0	15,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	759,961	.7642	0	0	13,375	0	0		0	0	0	13,375	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	569,971	.7642	0	0	10,032	0	0		0	0	0	10,032	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	316,650	.7642	0	0	5,573	0	0		0	0	0	5,573	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	15,635,038	.7642	0	0	275,178	0	0		0	0	0	275,178	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	9,719,078	.7642	0	0	171,057	0	0		0	0	0	171,057	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	5,915,960	.7642	0	0	104,122	0	0		0	0	0	104,122	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	5,070,823	.7642	0	0	89,247	0	0		0	0	0	89,247	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	3,803,117	.7642	0	0	66,935	0	0		0	0	0	66,935	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	2,112,843	.7642	0	0	37,186	0	0		0	0	0	37,186	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	11,548,314	.7642	0	0	203,252	0	0		0	0	0	203,252	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	7,178,681	.7642	0	0	126,346	0	0		0	0	0	126,346	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	4,369,632	.7642	0	0	76,906	0	0		0	0	0	76,906	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	3,745,399	.7642	0	0	65,919	0	0		0	0	0	65,919	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	2,809,049	.7642	0	0	49,440	0	0		0	0	0	49,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	1,560,583	.7642	0	0	27,466	0	0		0	0	0	27,466	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	9,076,403	.7642	0	0	159,746	0	0		0	0	0	159,746	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	5,642,088	.7642	0	0	99,301	0	0		0	0	0	99,301	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	3,434,315	.7642	0	0	60,444	0	0		0	0	0	60,444	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	2,943,698	.7642	0	0	51,809	0	0		0	0	0	51,809	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	2,207,774	.7642	0	0	38,857	0	0		0	0	0	38,857	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	1,226,541	.7642	0	0	21,587	0	0		0	0	0	21,587	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	7,770,526	.7642	0	0	136,762	0	0		0	0	0	136,762	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	4,830,327	.7642	0	0	85,014	0	0		0	0	0	85,014	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	2,940,199	.7642	0	0	51,748	0	0		0	0	0	51,748	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	2,520,171	.7642	0	0	44,355	0	0		0	0	0	44,355	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	1,890,128	.7642	0	0	33,266	0	0		0	0	0	33,266	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/29/2021	06/30/2021	06/30/2021	Sale	0	1,050,071	.7642	0	0	18,481	0	0		0	0	0	18,481	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/15/2021	06/30/2021	06/30/2021	Sale	0	431,541	.7755	0	0	13,773	0	0		0	0	0	13,773	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/15/2021	06/30/2021	06/30/2021	Sale	0	268,255	.7755	0	0	8,561	0	0		0	0	0	8,561	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/15/2021	06/30/2021	06/30/2021	Sale	0	163,286	.7755	0	0	5,211	0	0		0	0	0	5,211	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/15/2021	06/30/2021	06/30/2021	Sale	0	139,959	.7755	0	0	4,467	0	0		0	0	0	4,467	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/15/2021	06/30/2021	06/30/2021	Sale	0	104,970	.7755	0	0	3,350	0	0		0	0	0	3,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/15/2021	06/30/2021	06/30/2021	Sale	0	58,316	.7755	0	0	1,861	0	0		0	0	0	1,861	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	618,621	.7747	0	0	19,125	0	0		0	0	0	19,125	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	384,548	.7747	0	0	11,888	0	0		0	0	0	11,888	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	234,073	.7747	0	0	7,236	0	0		0	0	0	7,236	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	200,634	.7747	0	0	6,203	0	0		0	0	0	6,203	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	150,475	.7747	0	0	4,652	0	0		0	0	0	4,652	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	83,597	.7747	0	0	2,584	0	0		0	0	0	2,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	165,366	.7747	0	0	5,112	0	0		0	0	0	5,112	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	102,795	.7747	0	0	3,178	0	0		0	0	0	3,178	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	62,571	.7747	0	0	1,934	0	0		0	0	0	1,934	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	53,632	.7747	0	0	1,658	0	0		0	0	0	1,658	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	40,224	.7747	0	0	1,244	0	0		0	0	0	1,244	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/20/2021	06/30/2021	06/30/2021	Sale	0	22,347	.7747	0	0	691	0	0		0	0	0	691	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/20/2021	06/30/2021	06/30/2021	Sale	0	467,014	.77706	0	0	15,812	0	0		0	0	0	15,812	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/20/2021	06/30/2021	06/30/2021	Sale	0	290,306	.77706	0	0	9,829	0	0		0	0	0	9,829	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/20/2021	06/30/2021	06/30/2021	Sale	0	176,708	.77706	0	0	5,983	0	0		0	0	0	5,983	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/20/2021	06/30/2021	06/30/2021	Sale	0	151,464	.77706	0	0	5,128	0	0		0	0	0	5,128	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/20/2021	06/30/2021	06/30/2021	Sale	0	113,598	.77706	0	0	3,846	0	0		0	0	0	3,846	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/20/2021	06/30/2021	06/30/2021	Sale	0	63,110	.77706	0	0	2,137	0	0		0	0	0	2,137	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	06/30/2021	06/30/2021	Sale	0	75,617	.77381	0	0	2,253	0	0		0	0	0	2,253	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	06/30/2021	06/30/2021	Sale	0	47,005	.77381	0	0	1,401	0	0		0	0	0	1,401	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	06/30/2021	06/30/2021	Sale	0	28,612	.77381	0	0	853	0	0		0	0	0	853	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	06/30/2021	06/30/2021	Sale	0	24,524	.77381	0	0	731	0	0		0	0	0	731	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	06/30/2021	06/30/2021	Sale	0	18,393	.77381	0	0	548	0	0		0	0	0	548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	06/30/2021	06/30/2021	Sale	0	10,219	.77381	0	0	305	0	0		0	0	0	305	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/23/2021	06/30/2021	06/30/2021	Sale	0	417,973	.7583	0	0	4,162	0	0		0	0	0	4,162	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/23/2021	06/30/2021	06/30/2021	Sale	0	259,821	.7583	0	0	2,587	0	0		0	0	0	2,587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/23/2021	06/30/2021	06/30/2021	Sale	0	158,152	.7583	0	0	1,575	0	0		0	0	0	1,575	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/23/2021	06/30/2021	06/30/2021	Sale	0	135,559	.7583	0	0	1,350	0	0		0	0	0	1,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/23/2021	06/30/2021	06/30/2021	Sale	0	101,669	.7583	0	0	1,012	0	0		0	0	0	1,012	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/23/2021	06/30/2021	06/30/2021	Sale	0	56,483	.7583	0	0	562	0	0		0	0	0	562	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	10/05/2021	10/05/2021	Sale	0	7,783,263	.7569	0	0	296,667	0	0		0	0	0	296,667	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	10/05/2021	10/05/2021	Sale	0	4,838,245	.7569	0	0	184,415	0	0		0	0	0	184,415	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	10/05/2021	10/05/2021	Sale	0	2,945,019	.7569	0	0	112,252	0	0		0	0	0	112,252	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	10/05/2021	10/05/2021	Sale	0	2,524,302	.7569	0	0	96,216	0	0		0	0	0	96,216	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	10/05/2021	10/05/2021	Sale	0	1,893,226	.7569	0	0	72,162	0	0		0	0	0	72,162	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2021	10/05/2021	10/05/2021	Sale	0	1,051,792	.7569	0	0	40,090	0	0		0	0	0	40,090	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	94,316	.7678	0	0	68	0	0		0	0	0	68	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	58,629	.7678	0	0	42	0	0		0	0	0	42	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	35,687	.7678	0	0	26	0	0		0	0	0	26	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	30,589	.7678	0	0	22	0	0		0	0	0	22	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	22,942	.7678	0	0	16	0	0		0	0	0	16	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	01/29/2021	01/29/2021	Sale	0	12,745	.7678	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/08/2021	06/09/2021	06/09/2021	Sale	0	9,410,789	.77355	0	0	6,083	0	0		0	0	0	6,083	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/08/2021	06/09/2021	06/09/2021	Sale	0	5,849,950	.77355	0	0	3,781	0	0		0	0	0	3,781	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/08/2021	06/09/2021	06/09/2021	Sale	0	3,560,839	.77355	0	0	2,302	0	0		0	0	0	2,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/08/2021	06/09/2021	06/09/2021	Sale	0	3,052,148	.77355	0	0	1,973	0	0		0	0	0	1,973	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/08/2021	06/09/2021	06/09/2021	Sale	0	2,289,111	.77355	0	0	1,480	0	0		0	0	0	1,480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/08/2021	06/09/2021	06/09/2021	Sale	0	1,271,728	.77355	0	0	822	0	0		0	0	0	822	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200010 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/18/2021	11/22/2021	11/22/2021	Sale	0	2,216,721	.72842	0	0	11,016	0	0		0	0	0	11,016	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200010 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/18/2021	11/22/2021	11/22/2021	Sale	0	1,377,962	.72842	0	0	6,848	0	0		0	0	0	6,848	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200010 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/18/2021	11/22/2021	11/22/2021	Sale	0	838,759	.72842	0	0	4,168	0	0		0	0	0	4,168	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200010 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/18/2021	11/22/2021	11/22/2021	Sale	0	718,937	.72842	0	0	3,573	0	0		0	0	0	3,573	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200010 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/18/2021	11/22/2021	11/22/2021	Sale	0	539,202	.72842	0	0	2,680	0	0		0	0	0	2,680	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200010 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/18/2021	11/22/2021	11/22/2021	Sale	0	299,557	.72842	0	0	1,489	0	0		0	0	0	1,489	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2020	03/31/2021	03/31/2021	Sale	0	835,463	.73165	0	0	(34,257)	0	0		0	46,199	0	(34,257)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2020	03/31/2021	03/31/2021	Sale	0	519,342	.73165	0	0	(21,295)	0	0		0	28,718	0	(21,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2020	03/31/2021	03/31/2021	Sale	0	316,121	.73165	0	0	(12,962)	0	0		0	17,481	0	(12,962)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2020	03/31/2021	03/31/2021	Sale	0	270,961	.73165	0	0	(11,110)	0	0		0	14,983	0	(11,110)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2020	03/31/2021	03/31/2021	Sale	0	203,221	.73165	0	0	(8,333)	0	0		0	11,238	0	(8,333)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2020	03/31/2021	03/31/2021	Sale	0	112,900	.73165	0	0	(4,629)	0	0		0	6,243	0	(4,629)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/31/2021	03/31/2021	Sale	0	4,040,064	70572	0	0	(320,185)	0	0		0	379,968	0	(320,185)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/31/2021	03/31/2021	Sale	0	2,511,391	70572	0	0	(199,034)	0	0		0	236,196	0	(199,034)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/31/2021	03/31/2021	Sale	0	1,528,673	70572	0	0	(121,151)	0	0		0	143,772	0	(121,151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/31/2021	03/31/2021	Sale	0	1,310,291	70572	0	0	(103,844)	0	0		0	123,233	0	(103,844)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/31/2021	03/31/2021	Sale	0	982,718	70572	0	0	(77,883)	0	0		0	92,425	0	(77,883)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	03/31/2021	03/31/2021	Sale	0	545,955	70572	0	0	(43,268)	0	0		0	51,347	0	(43,268)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/15/2020	03/31/2021	03/31/2021	Sale	0	871,763	7084	0	0	(65,530)	0	0		0	78,383	0	(65,530)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/15/2020	03/31/2021	03/31/2021	Sale	0	541,907	7084	0	0	(40,735)	0	0		0	48,725	0	(40,735)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/15/2020	03/31/2021	03/31/2021	Sale	0	329,856	7084	0	0	(24,795)	0	0		0	29,658	0	(24,795)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/15/2020	03/31/2021	03/31/2021	Sale	0	282,734	7084	0	0	(21,253)	0	0		0	25,422	0	(21,253)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/15/2020	03/31/2021	03/31/2021	Sale	0	212,051	7084	0	0	(15,940)	0	0		0	19,066	0	(15,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/15/2020	03/31/2021	03/31/2021	Sale	0	117,806	7084	0	0	(8,855)	0	0		0	10,592	0	(8,855)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	708,314	7322	0	0	(28,489)	0	0		0	38,607	0	(28,489)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	440,303	7322	0	0	(17,710)	0	0		0	23,999	0	(17,710)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	268,011	7322	0	0	(10,780)	0	0		0	14,608	0	(10,780)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	229,723	7322	0	0	(9,240)	0	0		0	12,521	0	(9,240)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	172,293	7322	0	0	(6,930)	0	0		0	9,391	0	(6,930)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	95,718	7322	0	0	(3,850)	0	0		0	5,217	0	(3,850)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	154,121	7322	0	0	(6,199)	0	0		0	8,400	0	(6,199)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	95,805	7322	0	0	(3,853)	0	0		0	5,222	0	(3,853)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	58,316	7322	0	0	(2,346)	0	0		0	3,179	0	(2,346)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	49,985	7322	0	0	(2,010)	0	0		0	2,724	0	(2,010)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	37,489	7322	0	0	(1,508)	0	0		0	2,043	0	(1,508)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	03/31/2021	03/31/2021	Sale	0	20,827	7322	0	0	(838)	0	0		0	1,135	0	(838)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	14,711,447	73884	0	0	(454,182)	0	0		0	662,505	0	(454,182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	9,144,953	73884	0	0	(282,330)	0	0		0	411,827	0	(282,330)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	5,566,493	73884	0	0	(171,853)	0	0		0	250,678	0	(171,853)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	4,771,280	73884	0	0	(147,302)	0	0		0	214,866	0	(147,302)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	3,578,460	73884	0	0	(110,477)	0	0		0	161,150	0	(110,477)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	1,988,033	73884	0	0	(61,376)	0	0		0	89,528	0	(61,376)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	10,931,224	73884	0	0	(337,477)	0	0		0	492,269	0	(337,477)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	6,795,085	73884	0	0	(209,783)	0	0		0	306,005	0	(209,783)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	4,136,139	73884	0	0	(127,694)	0	0		0	186,264	0	(127,694)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	3,545,262	73884	0	0	(109,452)	0	0		0	159,655	0	(109,452)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	2,658,946	73884	0	0	(82,089)	0	0		0	119,741	0	(82,089)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	1,477,192	73884	0	0	(45,605)	0	0		0	66,523	0	(45,605)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	16,605,452	73884	0	0	(512,655)	0	0		0	747,798	0	(512,655)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	10,322,308	73884	0	0	(318,678)	0	0		0	464,848	0	(318,678)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	6,283,144	73884	0	0	(193,978)	0	0		0	282,951	0	(193,978)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	5,385,552	73884	0	0	(166,267)	0	0		0	242,529	0	(166,267)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	4,039,164	73884	0	0	(124,700)	0	0		0	181,897	0	(124,700)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	2,243,980	73884	0	0	(69,278)	0	0		0	101,054	0	(69,278)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	7,210,484	73884	0	0	(222,607)	0	0		0	324,712	0	(222,607)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	4,482,192	73884	0	0	(138,377)	0	0		0	201,848	0	(138,377)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	2,728,291	73884	0	0	(84,230)	0	0		0	122,864	0	(84,230)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	2,338,535	73884	0	0	(72,197)	0	0		0	105,312	0	(72,197)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	1,753,901	73884	0	0	(54,148)	0	0		0	78,984	0	(54,148)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2020	03/31/2021	03/31/2021	Sale	0	974,390	73884	0	0	(30,082)	0	0		0	43,880	0	(30,082)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/14/2020	03/31/2021	03/31/2021	Sale	0	460,858	7549	0	0	(4,121)	0	0		0	10,514	0	(4,121)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/14/2020	03/31/2021	03/31/2021	Sale	0	286,479	7549	0	0	(2,562)	0	0		0	6,536	0	(2,562)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/14/2020	03/31/2021	03/31/2021	Sale	0	174,379	7549	0	0	(1,559)	0	0		0	3,978	0	(1,559)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/14/2020	03/31/2021	03/31/2021	Sale	0	149,468	7549	0	0	(1,336)	0	0		0	3,410	0	(1,336)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/14/2020	03/31/2021	03/31/2021	Sale	0	112,101	7549	0	0	(1,002)	0	0		0	2,557	0	(1,002)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/14/2020	03/31/2021	03/31/2021	Sale	0	62,278	7549	0	0	(557)	0	0		0	1,421	0	(557)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/31/2021	03/31/2021	Sale	0	520,467	7624	0	0	512	0	0		0	6,640	0	512	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/31/2021	03/31/2021	Sale	0	323,534	7624	0	0	318	0	0		0	4,127	0	318	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/31/2021	03/31/2021	Sale	0	196,934	7624	0	0	194	0	0		0	2,512	0	194	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/31/2021	03/31/2021	Sale	0	168,800	7624	0	0	166	0	0		0	2,153	0	166	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/31/2021	03/31/2021	Sale	0	126,600	7624	0	0	125	0	0		0	1,615	0	125	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/31/2021	03/31/2021	Sale	0	70,333	7624	0	0	69	0	0		0	897	0	69	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/20/2021	03/31/2021	03/31/2021	Sale	0	456,809	77408	0	0	7,335	0	0		0	0	0	7,335	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/20/2021	03/31/2021	03/31/2021	Sale	0	283,963	77408	0	0	4,560	0	0		0	0	0	4,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/20/2021	03/31/2021	03/31/2021	Sale	0	172,847	77408	0	0	2,776	0	0		0	0	0	2,776	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/20/2021	03/31/2021	03/31/2021	Sale	0	148,154	77408	0	0	2,379	0	0		0	0	0	2,379	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/20/2021	03/31/2021	03/31/2021	Sale	0	111,116	77408	0	0	1,784	0	0		0	0	0	1,784	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/20/2021	03/31/2021	03/31/2021	Sale	0	61,731	77408	0	0	991	0	0		0	0	0	991	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	456,046	7719	0	0	6,056	0	0		0	0	0	6,056	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	283,488	7719	0	0	3,764	0	0		0	0	0	3,764	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	172,558	7719	0	0	2,291	0	0		0	0	0	2,291	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	147,907	7719	0	0	1,964	0	0		0	0	0	1,964	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	110,930	7719	0	0	1,473	0	0		0	0	0	1,473	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2021	03/31/2021	03/31/2021	Sale	0	61,628	7719	0	0	818	0	0		0	0	0	818	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	03/31/2021	03/31/2021	Sale	0	495,811	.777	0	0	9,795	0	0		0	0	0	9,795	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	03/31/2021	03/31/2021	Sale	0	308,207	.777	0	0	6,089	0	0		0	0	0	6,089	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	03/31/2021	03/31/2021	Sale	0	187,604	.777	0	0	3,706	0	0		0	0	0	3,706	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	03/31/2021	03/31/2021	Sale	0	160,804	.777	0	0	3,177	0	0		0	0	0	3,177	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	03/31/2021	03/31/2021	Sale	0	120,603	.777	0	0	2,383	0	0		0	0	0	2,383	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2021	03/31/2021	03/31/2021	Sale	0	67,002	.777	0	0	1,324	0	0		0	0	0	1,324	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/16/2021	03/31/2021	03/31/2021	Sale	0	626,558	.77475	0	0	10,594	0	0		0	0	0	10,594	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/16/2021	03/31/2021	03/31/2021	Sale	0	389,482	.77475	0	0	6,586	0	0		0	0	0	6,586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/16/2021	03/31/2021	03/31/2021	Sale	0	237,076	.77475	0	0	4,009	0	0		0	0	0	4,009	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/16/2021	03/31/2021	03/31/2021	Sale	0	203,208	.77475	0	0	3,436	0	0		0	0	0	3,436	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/16/2021	03/31/2021	03/31/2021	Sale	0	152,406	.77475	0	0	2,577	0	0		0	0	0	2,577	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200012 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/16/2021	03/31/2021	03/31/2021	Sale	0	84,670	.77475	0	0	1,432	0	0		0	0	0	1,432	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/23/2021	12/29/2021	12/29/2021	Sale	0	9,156,717	.7223	0	0	(48,807)	0	0		0	0	0	(48,807)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/23/2021	12/29/2021	12/29/2021	Sale	0	5,692,013	.7223	0	0	(30,340)	0	0		0	0	0	(30,340)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/23/2021	12/29/2021	12/29/2021	Sale	0	3,464,704	.7223	0	0	(18,468)	0	0		0	0	0	(18,468)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/23/2021	12/29/2021	12/29/2021	Sale	0	2,969,746	.7223	0	0	(15,829)	0	0		0	0	0	(15,829)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/23/2021	12/29/2021	12/29/2021	Sale	0	2,227,309	.7223	0	0	(11,872)	0	0		0	0	0	(11,872)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200014 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/23/2021	12/29/2021	12/29/2021	Sale	0	1,237,394	.7223	0	0	(6,596)	0	0		0	0	0	(6,596)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752299901 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/26/2021	04/28/2021	04/28/2021	Sale	0	16,056,460	.78018	0	0	72,649	0	0		0	0	0	72,649	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752299901 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/26/2021	04/28/2021	04/28/2021	Sale	0	9,981,043	.78018	0	0	45,160	0	0		0	0	0	45,160	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752299901 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/26/2021	04/28/2021	04/28/2021	Sale	0	6,075,417	.78018	0	0	27,489	0	0		0	0	0	27,489	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752299901 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/26/2021	04/28/2021	04/28/2021	Sale	0	5,207,501	.78018	0	0	23,562	0	0		0	0	0	23,562	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752299901 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/26/2021	04/28/2021	04/28/2021	Sale	0	3,905,625	.78018	0	0	17,671	0	0		0	0	0	17,671	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752299901 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/26/2021	04/28/2021	04/28/2021	Sale	0	2,169,792	.78018	0	0	9,817	0	0		0	0	0	9,817	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2021	08/13/2021	08/13/2021	Sale	0	24,402,804	.78425	0	0	1,422,006	0	0		0	0	0	1,422,006	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2021	08/13/2021	08/13/2021	Sale	0	2,403,423	.78425	0	0	140,053	0	0		0	0	0	140,053	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/11/2021	08/13/2021	08/13/2021	Sale	0	1,310,493	.78425	0	0	76,365	0	0		0	0	0	76,365	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/07/2021	10/12/2021	10/12/2021	Sale	0	1,048,833	.75123	0	0	16,614	0	0		0	0	0	16,614	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2021	11/15/2021	11/15/2021	Sale	0	22,899,686	.7375	0	0	43,471	0	0		0	0	0	43,471	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2021	11/15/2021	11/15/2021	Sale	0	2,261,034	.7375	0	0	4,292	0	0		0	0	0	4,292	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/11/2021	11/15/2021	11/15/2021	Sale	0	1,232,853	.7375	0	0	2,340	0	0		0	0	0	2,340	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/03/2021	11/15/2021	11/15/2021	Sale	0	651,534	.743035	0	0	6,138	0	0		0	0	0	6,138	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/03/2021	11/15/2021	11/15/2021	Sale	0	1,195,035	.743035	0	0	11,258	0	0		0	0	0	11,258	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2020	01/29/2021	01/29/2021	Sale	0	5,748,495	1.3	0	0	(323,684)	0	0		0	297,006	0	(323,684)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2020	01/29/2021	01/29/2021	Sale	0	3,658,133	1.3	0	0	(205,981)	0	0		0	189,004	0	(205,981)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	5,763,213	1.37245	0	0	(70,547)	0	0		0	0	0	(70,547)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	9,221,141	1.37245	0	0	(112,875)	0	0		0	0	0	(112,875)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	31,109,633	1.37245	0	0	(380,809)	0	0		0	0	0	(380,809)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	9,914,059	1.37245	0	0	(121,357)	0	0		0	0	0	(121,357)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	5,469,826	1.37245	0	0	(66,956)	0	0		0	0	0	(66,956)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	4,006,152	1.37245	0	0	(49,039)	0	0		0	0	0	(49,039)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	8,476,985	1.37245	0	0	(103,766)	0	0		0	0	0	(103,766)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	31,208,076	1.38916	0	0	156,359	0	0		0	0	0	156,359	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	5,487,134	1.38916	0	0	27,492	0	0		0	0	0	27,492	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	4,988,264	1.38916	0	0	24,992	0	0		0	0	0	24,992	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	2,165,538	1.3848	0	0	469	0	0		0	0	0	469	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	1,649,071	1.3848	0	0	357	0	0		0	0	0	357	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	525,528	1.3848	0	0	114	0	0		0	0	0	114	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	07/13/2021	07/13/2021	Sale	0	289,946	1.3848	0	0	63	0	0		0	0	0	63	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	28,763,716	1.37645	0	0	(10,449)	0	0		0	0	0	(10,449)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	9,166,459	1.37645	0	0	(3,330)	0	0		0	0	0	(3,330)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	5,057,357	1.37645	0	0	(1,837)	0	0		0	0	0	(1,837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	3,089,032	1.37645	0	0	(1,122)	0	0		0	0	0	(1,122)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	4,942,452	1.37645	0	0	(1,795)	0	0		0	0	0	(1,795)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	8,502,443	1.37645	0	0	(3,089)	0	0		0	0	0	(3,089)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/30/2021	12/30/2021	Sale	0	2,122,078	1.34875	0	0	(1,416)	0	0		0	0	0	(1,416)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/30/2021	12/30/2021	Sale	0	1,615,976	1.34875	0	0	(1,078)	0	0		0	0	0	(1,078)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/30/2021	12/30/2021	Sale	0	514,981	1.34875	0	0	(344)	0	0		0	0	0	(344)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/29/2021	12/30/2021	12/30/2021	Sale	0	284,128	1.34875	0	0	(190)	0	0		0	0	0	(190)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	4,321,369	1.38373	0	0	33,510	0	0		0	0	0	33,510	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2021	04/08/2021	04/08/2021	Sale	0	2,700,855	1.38373	0	0	20,944	0	0		0	0	0	20,944	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	01/29/2021	01/29/2021	Sale	0	5,487,200	1.3	0	0	(308,972)	0	0		0	283,506	0	(308,972)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	01/29/2021	01/29/2021	Sale	0	4,050,076	1.3	0	0	(228,050)	0	0		0	209,255	0	(228,050)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	04/30/2021	04/30/2021	Sale	0	6,068,597	1.37242	0	0	(53,637)	0	0		0	0	0	(53,637)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	04/30/2021	04/30/2021	Sale	0	5,792,751	1.37242	0	0	(51,199)	0	0		0	0	0	(51,199)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	04/30/2021	04/30/2021	Sale	0	4,275,602	1.37242	0	0	(37,789)	0	0		0	0	0	(37,789)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/27/2021	04/30/2021	04/30/2021	Sale	0	3,861,834	1.37242	0	0	(34,132)	0	0		0	0	0	(34,132)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/02/2021	03/04/2021	03/04/2021	Sale	0	6,205,727	1.3971	0	0	(8,884)	0	0		0	0	0	(8,884)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/02/2021	03/04/2021	03/04/2021	Sale	0	5,923,648	1.3971	0	0	(8,480)	0	0		0	0	0	(8,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/02/2021	03/04/2021	03/04/2021	Sale	0	4,372,217	1.3971	0	0	(6,259)	0	0		0	0	0	(6,259)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/02/2021	03/04/2021	03/04/2021	Sale	0	3,949,099	1.3971	0	0	(5,653)	0	0		0	0	0	(5,653)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	3,998,092	1.37645	0	0	27,194	0	0		0	0	0	27,194	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/14/2020	01/15/2021	01/15/2021	Sale	0	4,468,801	1.30357	0	0	(186,936)	0	0		0	217,609	0	(186,936)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/14/2020	01/15/2021	01/15/2021	Sale	0	4,468,801	1.30357	0	0	(186,936)	0	0		0	217,609	0	(186,936)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/14/2020	01/15/2021	01/15/2021	Sale	0	4,468,801	1.30357	0	0	(186,936)	0	0		0	217,609	0	(186,936)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/14/2020	01/15/2021	01/15/2021	Sale	0	2,979,200	1.30357	0	0	(124,624)	0	0		0	145,072	0	(124,624)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/14/2020	01/15/2021	01/15/2021	Sale	0	1,489,600	1.30357	0	0	(62,312)	0	0		0	72,536	0	(62,312)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	04/15/2021	04/15/2021	Sale	0	4,675,880	1.36415	0	0	(51,929)	0	0		0	0	0	(51,929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	04/15/2021	04/15/2021	Sale	0	4,675,880	1.36415	0	0	(51,929)	0	0		0	0	0	(51,929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	04/15/2021	04/15/2021	Sale	0	4,675,880	1.36415	0	0	(51,929)	0	0		0	0	0	(51,929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	04/15/2021	04/15/2021	Sale	0	3,117,254	1.36415	0	0	(34,620)	0	0		0	0	0	(34,620)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/13/2021	04/15/2021	04/15/2021	Sale	0	1,558,627	1.36415	0	0	(17,310)	0	0		0	0	0	(17,310)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	07/15/2021	07/15/2021	Sale	0	4,712,722	1.37465	0	0	(40,625)	0	0		0	0	0	(40,625)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	07/15/2021	07/15/2021	Sale	0	4,712,722	1.37465	0	0	(40,625)	0	0		0	0	0	(40,625)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	07/15/2021	07/15/2021	Sale	0	4,712,722	1.37465	0	0	(40,625)	0	0		0	0	0	(40,625)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	07/15/2021	07/15/2021	Sale	0	3,141,815	1.37465	0	0	(27,084)	0	0		0	0	0	(27,084)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/13/2021	07/15/2021	07/15/2021	Sale	0	1,570,907	1.37465	0	0	(13,542)	0	0		0	0	0	(13,542)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	10/15/2021	10/15/2021	Sale	0	4,748,036	1.3849	0	0	27,599	0	0		0	0	0	27,599	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	10/15/2021	10/15/2021	Sale	0	4,748,036	1.3849	0	0	27,599	0	0		0	0	0	27,599	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	10/15/2021	10/15/2021	Sale	0	4,748,036	1.3849	0	0	27,599	0	0		0	0	0	27,599	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	10/15/2021	10/15/2021	Sale	0	3,165,358	1.3849	0	0	18,399	0	0		0	0	0	18,399	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/13/2021	10/15/2021	10/15/2021	Sale	0	1,582,679	1.3849	0	0	9,200	0	0		0	0	0	9,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/20/2021	10/22/2021	10/22/2021	Sale	0	4,734,009	1.38	0	0	9,434	0	0		0	0	0	9,434	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/20/2021	10/22/2021	10/22/2021	Sale	0	4,734,009	1.38	0	0	9,434	0	0		0	0	0	9,434	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/20/2021	10/22/2021	10/22/2021	Sale	0	4,734,009	1.38	0	0	9,434	0	0		0	0	0	9,434	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/20/2021	10/22/2021	10/22/2021	Sale	0	3,156,006	1.38	0	0	6,289	0	0		0	0	0	6,289	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/20/2021	10/22/2021	10/22/2021	Sale	0	1,578,003	1.38	0	0	3,145	0	0		0	0	0	3,145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	15,438,260	1.30925	0	0	(682,149)	0	0		0	682,546	0	(682,149)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	8,086,708	1.30925	0	0	(357,316)	0	0		0	357,524	0	(357,316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	14,013,005	1.30925	0	0	(619,173)	0	0		0	619,534	0	(619,173)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	3,821,729	1.30925	0	0	(168,865)	0	0		0	168,964	0	(168,865)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	39,324,326	1.30925	0	0	(1,737,569)	0	0		0	1,738,581	0	(1,737,569)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	29,945,721	1.30925	0	0	(1,323,170)	0	0		0	1,323,941	0	(1,323,170)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	9,543,142	1.30925	0	0	(421,669)	0	0		0	421,915	0	(421,669)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	5,265,182	1.30925	0	0	(232,645)	0	0		0	232,781	0	(232,645)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	5,497,876	1.30925	0	0	(242,927)	0	0		0	243,069	0	(242,927)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	8,796,602	1.30925	0	0	(388,683)	0	0		0	388,910	0	(388,683)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/25/2020	01/25/2021	01/25/2021	Sale	0	9,764,329	1.33772	0	0	(214,451)	0	0		0	214,721	0	(214,451)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	11/25/2020	01/25/2021	01/25/2021	Sale	0	14,646,493	1.33772	0	0	(321,677)	0	0		0	322,081	0	(321,677)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	10,043,801	1.37245	0	0	(122,945)	0	0		0	0	0	(122,945)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	10,073,966	1.37645	0	0	(3,659)	0	0		0	0	0	(3,659)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/22/2021	12/29/2021	12/29/2021	Sale	0	23,507,156	1.3328	0	0	(278,671)	0	0		0	0	0	(278,671)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/22/2021	12/29/2021	12/29/2021	Sale	0	14,828,039	1.3328	0	0	(175,783)	0	0		0	0	0	(175,783)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/22/2021	12/29/2021	12/29/2021	Sale	0	9,885,359	1.3328	0	0	(117,188)	0	0		0	0	0	(117,188)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	15,065,701	1.37245	0	0	(184,417)	0	0		0	0	0	(184,417)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	40,852,760	1.37245	0	0	(500,074)	0	0		0	0	0	(500,074)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	14,689,223	1.37245	0	0	(179,809)	0	0		0	0	0	(179,809)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	16,183,335	1.37245	0	0	(198,099)	0	0		0	0	0	(198,099)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/19/2021	02/23/2021	02/23/2021	Sale	0	193,855	1.4016	0	0	(1,231)	0	0		0	0	0	(1,231)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	02/19/2021	04/26/2021	04/26/2021	Sale	0	24,345,186	1.40185	0	0	218,818	0	0		0	0	0	218,818	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	14,832,731	1.38916	0	0	74,315	0	0		0	0	0	74,315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	4,045,290	1.38916	0	0	20,268	0	0		0	0	0	20,268	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	40,982,034	1.38916	0	0	205,329	0	0		0	0	0	205,329	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	9,945,431	1.38916	0	0	49,829	0	0		0	0	0	49,829	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	3,117,665	1.38916	0	0	15,620	0	0		0	0	0	15,620	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	15,251,015	1.38916	0	0	76,411	0	0		0	0	0	76,411	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	10,167,343	1.38916	0	0	50,941	0	0		0	0	0	50,941	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	24,177,706	1.38916	0	0	121,136	0	0		0	0	0	121,136	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	16,382,391	1.38916	0	0	82,079	0	0		0	0	0	82,079	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	8,581,253	1.38916	0	0	42,994	0	0		0	0	0	42,994	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	37,772,133	1.37645	0	0	(13,721)	0	0		0	0	0	(13,721)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	15,110,948	1.37645	0	0	(5,489)	0	0		0	0	0	(5,489)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	14,659,672	1.37645	0	0	(5,325)	0	0		0	0	0	(5,325)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	16,231,936	1.37645	0	0	(5,896)	0	0		0	0	0	(5,896)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000365 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	23,955,656	1.37645	0	0	(8,702)	0	0		0	0	0	(8,702)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	20,013	1.3926	0	0	(70)	0	0		0	0	0	(70)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	50,032	1.3926	0	0	(176)	0	0		0	0	0	(176)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	42,527	1.3926	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	20,013	1.3926	0	0	(70)	0	0		0	0	0	(70)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	13,612,776	1.392	0	0	(53,786)	0	0		0	0	0	(53,786)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	34,031,940	1.392	0	0	(134,465)	0	0		0	0	0	(134,465)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	28,927,149	1.392	0	0	(114,295)	0	0		0	0	0	(114,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	03/03/2021	03/03/2021	Sale	0	13,612,776	1.392	0	0	(53,786)	0	0		0	0	0	(53,786)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/01/2021	05/04/2021	05/04/2021	Sale	0	4,016,205	1.39295	0	0	12,975	0	0		0	0	0	12,975	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	05/04/2021	05/04/2021	Sale	0	10,040,512	1.39295	0	0	32,436	0	0		0	0	0	32,436	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	05/04/2021	05/04/2021	Sale	0	8,534,435	1.39295	0	0	27,571	0	0		0	0	0	27,571	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	05/04/2021	05/04/2021	Sale	0	4,016,205	1.39295	0	0	12,975	0	0		0	0	0	12,975	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/29/2021	08/02/2021	08/02/2021	Sale	0	10,067,338	1.3946	0	0	34,650	0	0		0	0	0	34,650	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/29/2021	08/02/2021	08/02/2021	Sale	0	8,557,237	1.3946	0	0	29,453	0	0		0	0	0	29,453	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/29/2021	08/02/2021	08/02/2021	Sale	0	4,026,935	1.3946	0	0	13,860	0	0		0	0	0	13,860	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/29/2021	08/02/2021	08/02/2021	Sale	0	4,026,935	1.3946	0	0	13,860	0	0		0	0	0	13,860	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/02/2021	11/02/2021	Sale	0	10,085,798	1.39705	0	0	259,536	0	0		0	0	0	259,536	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/02/2021	11/02/2021	Sale	0	8,572,929	1.39705	0	0	220,605	0	0		0	0	0	220,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/02/2021	11/02/2021	Sale	0	4,034,319	1.39705	0	0	103,814	0	0		0	0	0	103,814	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000368 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/02/2021	11/02/2021	Sale	0	4,034,319	1.39705	0	0	103,814	0	0		0	0	0	103,814	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/26/2021	05/28/2021	05/28/2021	Sale	0	26,954,010	1.4145	0	0	(63,836)	0	0		0	0	0	(63,836)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/06/2021	10/08/2021	10/08/2021	Sale	0	13,295,276	1.3565	0	0	(71,058)	0	0		0	0	0	(71,058)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/06/2021	10/08/2021	10/08/2021	Sale	0	19,758,258	1.3565	0	0	(105,601)	0	0		0	0	0	(105,601)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/06/2021	10/08/2021	10/08/2021	Sale	0	738,626	1.3565	0	0	(3,948)	0	0		0	0	0	(3,948)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/06/2021	10/08/2021	10/08/2021	Sale	0	6,647,638	1.3565	0	0	(35,529)	0	0		0	0	0	(35,529)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/06/2021	10/08/2021	10/08/2021	Sale	0	6,001,340	1.3565	0	0	(32,075)	0	0		0	0	0	(32,075)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/28/2020	04/30/2021	04/30/2021	Sale	0	383,913	1.29553	0	0	(26,380)	0	0		0	21,404	0	(26,380)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/28/2020	04/30/2021	04/30/2021	Sale	0	464,738	1.29553	0	0	(31,934)	0	0		0	25,910	0	(31,934)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/28/2020	08/02/2021	08/02/2021	Sale	0	384,052	1.296	0	0	(27,796)	0	0		0	21,449	0	(27,796)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/28/2020	08/02/2021	08/02/2021	Sale	0	464,907	1.296	0	0	(33,648)	0	0		0	25,964	0	(33,648)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	02/25/2021	02/25/2021	Sale	0	10,783	1.3091	0	0	(858)	0	0		0	479	0	(858)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	02/25/2021	02/25/2021	Sale	0	3,017	1.309098	0	0	(240)	0	0		0	134	0	(240)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	11,788,870	1.305	0	0	(531,177)	0	0		0	560,359	0	(531,177)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	4,904,480	1.305	0	0	(220,983)	0	0		0	233,124	0	(220,983)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	264,753	1.305	0	0	(11,929)	0	0		0	0	0	(11,929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	264,753	1.305	0	0	0	0	0		0	12,584	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	1,208,710	1.305	0	0	(54,461)	0	0		0	57,453	0	(54,461)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	1,565,825	1.305	0	0	(70,552)	0	0		0	74,428	0	(70,552)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	211,125	1.305	0	0	(9,513)	0	0		0	10,035	0	(9,513)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	5,452	1.304999	0	0	(246)	0	0		0	259	0	(246)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	1,000,047	1.305	0	0	(45,060)	0	0		0	47,535	0	(45,060)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	1,186,699	1.305	0	0	(53,470)	0	0		0	56,407	0	(53,470)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	45,134	1.305	0	0	(2,034)	0	0		0	2,145	0	(2,034)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	345,537	1.305	0	0	(15,569)	0	0		0	16,424	0	(15,569)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	2,865,905	1.305	0	0	(129,130)	0	0		0	136,225	0	(129,130)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	01/19/2021	01/19/2021	Sale	0	718,435	1.30418	0	0	(31,631)	0	0		0	34,651	0	(31,631)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	01/19/2021	01/19/2021	Sale	0	2,869,022	1.30418	0	0	(126,316)	0	0		0	138,375	0	(126,316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	01/19/2021	01/19/2021	Sale	0	880,358	1.30418	0	0	(38,760)	0	0		0	42,460	0	(38,760)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	01/19/2021	01/19/2021	Sale	0	3,361,079	1.30418	0	0	(147,980)	0	0		0	162,108	0	(147,980)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	14,981,528	1.30986	0	0	(654,683)	0	0		0	655,069	0	(654,683)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	6,139,845	1.30986	0	0	(268,307)	0	0		0	268,465	0	(268,307)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	1,163,171	1.30986	0	0	(50,830)	0	0		0	50,860	0	(50,830)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	3,192,846	1.30986	0	0	(139,525)	0	0		0	139,608	0	(139,525)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	1,068,442	1.30986	0	0	(46,690)	0	0		0	46,718	0	(46,690)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	01/25/2021	01/25/2021	Sale	0	1,175,732	1.30986	0	0	(51,379)	0	0		0	51,409	0	(51,379)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	11/01/2021	11/01/2021	Sale	0	310,086	1.300675	0	0	(15,967)	0	0		0	16,328	0	(15,967)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	11/01/2021	11/01/2021	Sale	0	375,369	1.300675	0	0	(19,329)	0	0		0	19,766	0	(19,329)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2020	02/01/2021	02/01/2021	Sale	0	9,605,649	1.29425	0	0	(534,369)	0	0		0	541,198	0	(534,369)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2020	02/01/2021	02/01/2021	Sale	0	1,638,875	1.29425	0	0	(91,172)	0	0		0	92,337	0	(91,172)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2020	02/01/2021	02/01/2021	Sale	0	2,731,459	1.29425	0	0	(151,953)	0	0		0	153,895	0	(151,953)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2020	02/01/2021	02/01/2021	Sale	0	1,423,996	1.29425	0	0	(79,218)	0	0		0	80,230	0	(79,218)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/30/2020	02/03/2021	02/03/2021	Sale	0	18,478,005	1.29811	0	0	(945,031)	0	0		0	983,088	0	(945,031)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/30/2020	02/03/2021	02/03/2021	Sale	0	9,734,112	1.29811	0	0	(497,837)	0	0		0	517,885	0	(497,837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2020	02/16/2021	02/16/2021	Sale	0	16,516,453	1.3137	0	0	(994,482)	0	0		0	673,281	0	(994,482)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2020	02/16/2021	02/16/2021	Sale	0	9,900,351	1.3137	0	0	(596,116)	0	0		0	403,581	0	(596,116)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2020	02/22/2021	02/22/2021	Sale	0	5,118,980	1.32465	0	0	(310,891)	0	0		0	164,798	0	(310,891)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2020	02/22/2021	02/22/2021	Sale	0	4,632,875	1.32465	0	0	(281,369)	0	0		0	149,149	0	(281,369)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2020	02/22/2021	02/22/2021	Sale	0	2,043,624	1.32465	0	0	(124,115)	0	0		0	65,792	0	(124,115)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2020	02/22/2021	02/22/2021	Sale	0	2,043,624	1.32465	0	0	(124,115)	0	0		0	0	0	(124,115)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2020	02/22/2021	02/22/2021	Sale	0	2,043,624	1.32465	0	0	0	0	0		0	65,792	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2020	02/22/2021	02/22/2021	Sale	0	11,704,703	1.32455	0	0	(711,799)	0	0		0	377,728	0	(711,799)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2020	02/26/2021	02/26/2021	Sale	0	30,202,163	1.33515	0	0	(1,423,979)	0	0		0	727,839	0	(1,423,979)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2020	02/26/2021	02/26/2021	Sale	0	3,716,147	1.33515	0	0	(175,210)	0	0		0	89,555	0	(175,210)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2020	02/26/2021	02/26/2021	Sale	0	4,988,744	1.33515	0	0	(235,211)	0	0		0	120,223	0	(235,211)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2020	03/01/2021	03/01/2021	Sale	0	7,779,435	1.33515	0	0	(341,732)	0	0		0	187,612	0	(341,732)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2020	03/01/2021	03/01/2021	Sale	0	11,366,843	1.33515	0	0	(499,319)	0	0		0	274,127	0	(499,319)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/30/2020	01/04/2021	01/04/2021	Sale	0	1,602,947	1.33725	0	0	(24,813)	0	0		0	35,581	0	(24,813)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/30/2020	03/02/2021	03/02/2021	Sale	0	10,995,358	1.3378	0	0	(469,715)	0	0		0	242,935	0	(469,715)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/30/2020	03/02/2021	03/02/2021	Sale	0	732,540	1.3378	0	0	(31,294)	0	0		0	16,185	0	(31,294)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/30/2020	03/02/2021	03/02/2021	Sale	0	2,058,353	1.3378	0	0	(87,932)	0	0		0	45,478	0	(87,932)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/30/2020	03/02/2021	03/02/2021	Sale	0	137,133	1.3378	0	0	(5,858)	0	0		0	3,030	0	(5,858)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/07/2020	01/11/2021	01/11/2021	Sale	0	1,603,043	1.33733	0	0	(13,809)	0	0		0	35,583	0	(13,809)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/07/2020	01/11/2021	01/11/2021	Sale	0	801,521	1.33733	0	0	(6,904)	0	0		0	17,792	0	(6,904)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/11/2020	03/15/2021	03/15/2021	Sale	0	467,485	1.32135	0	0	(22,979)	0	0		0	16,311	0	(22,979)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/11/2020	03/15/2021	03/15/2021	Sale	0	1,867,190	1.32135	0	0	(91,780)	0	0		0	65,146	0	(91,780)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	10,269,966	1.35975	0	0	(193,730)	0	0		0	58,726	0	(193,730)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	5,361,327	1.35975	0	0	(101,135)	0	0		0	30,657	0	(101,135)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	5,282,773	1.35975	0	0	(99,653)	0	0		0	30,208	0	(99,653)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	4,588,016	1.35975	0	0	(86,547)	0	0		0	26,235	0	(86,547)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	1,272,466	1.35975	0	0	(24,003)	0	0		0	7,276	0	(24,003)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	4,530,131	1.35975	0	0	(85,455)	0	0		0	25,904	0	(85,455)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	877,540	1.36135	0	0	(15,503)	0	0		0	3,981	0	(15,503)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	995,259	1.36135	0	0	(17,583)	0	0		0	4,515	0	(17,583)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	6,528,043	1.36135	0	0	(115,326)	0	0		0	29,617	0	(115,326)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	6,067,870	1.36135	0	0	(107,197)	0	0		0	27,529	0	(107,197)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	4,280,684	1.36135	0	0	(75,624)	0	0		0	19,421	0	(75,624)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	5,917,788	1.36135	0	0	(104,545)	0	0		0	26,848	0	(104,545)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	2,601,207	1.35164	0	0	(37,547)	0	0		0	30,685	0	(37,547)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	3,975,643	1.35164	0	0	(57,386)	0	0		0	46,899	0	(57,386)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	2,839,745	1.35164	0	0	(40,990)	0	0		0	33,499	0	(40,990)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	1,703,847	1.35164	0	0	(24,594)	0	0		0	20,099	0	(24,594)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	144,960	1.35164	0	0	(2,092)	0	0		0	1,710	0	(2,092)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	579,841	1.35164	0	0	(8,370)	0	0		0	6,840	0	(8,370)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	289,921	1.35164	0	0	(4,185)	0	0		0	3,420	0	(4,185)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	1,014,722	1.35164	0	0	(14,647)	0	0		0	11,970	0	(14,647)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	1,014,722	1.35164	0	0	(14,647)	0	0		0	11,970	0	(14,647)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	5,849,146	1.35164	0	0	(84,428)	0	0		0	68,999	0	(84,428)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	144,960	1.35164	0	0	(2,092)	0	0		0	1,710	0	(2,092)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/30/2020	02/03/2021	02/03/2021	Sale	0	1,630,765	1.361069	0	0	(4,111)	0	0		0	7,325	0	(4,111)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/30/2020	02/03/2021	02/03/2021	Sale	0	1,630,765	1.361069	0	0	(4,111)	0	0		0	7,325	0	(4,111)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/05/2021	02/16/2021	02/16/2021	Sale	0	709,565	1.356904	0	0	(18,771)	0	0		0	0	0	(18,771)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/05/2021	02/16/2021	02/16/2021	Sale	0	87,882	1.356904	0	0	(2,325)	0	0		0	0	0	(2,325)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/07/2021	02/11/2021	02/11/2021	Sale	0	2,442,741	1.35897	0	0	(41,396)	0	0		0	0	0	(41,396)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	02/03/2021	02/03/2021	Sale	0	4,111,860	1.36237	0	0	(6,429)	0	0		0	0	0	(6,429)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	02/03/2021	02/03/2021	Sale	0	20,185,493	1.36237	0	0	(31,559)	0	0		0	0	0	(31,559)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	13,922,044	1.3588	0	0	(160,860)	0	0		0	0	0	(160,860)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	6,234,884	1.3588	0	0	(72,040)	0	0		0	0	0	(72,040)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	284,224	1.3588	0	0	(3,284)	0	0		0	0	0	(3,284)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	1,439,269	1.3588	0	0	(16,630)	0	0		0	0	0	(16,630)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	1,670,482	1.3588	0	0	(19,301)	0	0		0	0	0	(19,301)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	211,709	1.3588	0	0	(2,446)	0	0		0	0	0	(2,446)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	7,616	1.358799	0	0	(88)	0	0		0	0	0	(88)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	1,095,647	1.3588	0	0	(12,659)	0	0		0	0	0	(12,659)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	1,258,473	1.3588	0	0	(14,541)	0	0		0	0	0	(14,541)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	59,213	1.3588	0	0	(684)	0	0		0	0	0	(684)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	410,010	1.3588	0	0	(4,737)	0	0		0	0	0	(4,737)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	3,354,462	1.3588	0	0	(38,759)	0	0		0	0	0	(38,759)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	04/16/2021	04/16/2021	Sale	0	746,028	1.3633	0	0	(10,233)	0	0		0	0	0	(10,233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	04/16/2021	04/16/2021	Sale	0	2,979,214	1.3633	0	0	(40,865)	0	0		0	0	0	(40,865)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	04/16/2021	04/16/2021	Sale	0	914,170	1.3633	0	0	(12,539)	0	0		0	0	0	(12,539)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2021	04/16/2021	04/16/2021	Sale	0	3,490,170	1.3633	0	0	(47,874)	0	0		0	0	0	(47,874)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	02/16/2021	02/16/2021	Sale	0	2,151,414	1.3761	0	0	(26,109)	0	0		0	0	0	(26,109)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	02/16/2021	02/16/2021	Sale	0	266,460	1.3761	0	0	(3,234)	0	0		0	0	0	(3,234)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	15,396,483	1.3733	0	0	(178,820)	0	0		0	0	0	(178,820)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	1,219,507	1.3733	0	0	(14,164)	0	0		0	0	0	(14,164)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	6,437,214	1.3733	0	0	(74,764)	0	0		0	0	0	(74,764)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	3,414,434	1.3733	0	0	(39,656)	0	0		0	0	0	(39,656)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	1,142,593	1.3733	0	0	(13,270)	0	0		0	0	0	(13,270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	1,257,329	1.3733	0	0	(14,603)	0	0		0	0	0	(14,603)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	04/30/2021	04/30/2021	Sale	0	10,218,145	1.3744	0	0	(75,461)	0	0		0	0	0	(75,461)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	04/30/2021	04/30/2021	Sale	0	1,743,377	1.3744	0	0	(12,875)	0	0		0	0	0	(12,875)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	04/30/2021	04/30/2021	Sale	0	2,905,628	1.3744	0	0	(21,458)	0	0		0	0	0	(21,458)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/29/2021	04/30/2021	04/30/2021	Sale	0	1,514,796	1.3744	0	0	(11,187)	0	0		0	0	0	(11,187)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	02/11/2021	02/11/2021	Sale	0	702	1.364013	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	03/03/2021	03/03/2021	Sale	0	3,271,542	1.36415	0	0	(79,981)	0	0		0	0	0	(79,981)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	05/04/2021	05/04/2021	Sale	0	19,170,985	1.36461	0	0	(334,921)	0	0		0	0	0	(334,921)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	05/04/2021	05/04/2021	Sale	0	10,099,170	1.36461	0	0	(176,434)	0	0		0	0	0	(176,434)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	05/04/2021	05/04/2021	Sale	0	4,125,398	1.36461	0	0	(72,072)	0	0		0	0	0	(72,072)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/02/2021	05/04/2021	05/04/2021	Sale	0	20,251,954	1.36461	0	0	(353,806)	0	0		0	0	0	(353,806)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2021	03/11/2021	03/11/2021	Sale	0	2,458,376	1.365	0	0	(57,452)	0	0		0	0	0	(57,452)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2021	05/05/2021	05/05/2021	Sale	0	32,111,121	1.36703	0	0	(563,048)	0	0		0	0	0	(563,048)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/09/2021	03/11/2021	03/11/2021	Sale	0	2,479,929	1.3787	0	0	(32,737)	0	0		0	0	0	(32,737)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2021	05/17/2021	05/17/2021	Sale	0	2,922,915	1.3842	0	0	(58,598)	0	0		0	0	0	(58,598)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/11/2021	05/17/2021	05/17/2021	Sale	0	362,013	1.3842	0	0	(7,258)	0	0		0	0	0	(7,258)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/11/2021	05/17/2021	05/17/2021	Sale	0	17,394,705	1.3842	0	0	(348,724)	0	0		0	0	0	(348,724)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/11/2021	05/17/2021	05/17/2021	Sale	0	10,426,796	1.3842	0	0	(209,033)	0	0		0	0	0	(209,033)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/12/2021	02/17/2021	02/17/2021	Sale	0	7,061,884	1.3852	0	0	(1,275)	0	0		0	0	0	(1,275)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/12/2021	02/17/2021	02/17/2021	Sale	0	941,748	1.3852	0	0	(170)	0	0		0	0	0	(170)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/18/2021	05/24/2021	05/24/2021	Sale	0	12,362,453	1.3981	0	0	(156,951)	0	0		0	0	0	(156,951)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/18/2021	05/24/2021	05/24/2021	Sale	0	5,369,158	1.3967	0	0	(73,616)	0	0		0	0	0	(73,616)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/18/2021	05/24/2021	05/24/2021	Sale	0	4,859,296	1.3967	0	0	(66,625)	0	0		0	0	0	(66,625)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/18/2021	05/24/2021	05/24/2021	Sale	0	2,143,501	1.3967	0	0	(29,389)	0	0		0	0	0	(29,389)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/18/2021	05/24/2021	05/24/2021	Sale	0	2,143,501	1.3967	0	0	(29,389)	0	0		0	0	0	(29,389)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/22/2021	05/21/2021	05/21/2021	Sale	0	5,407,401	1.4075	0	0	(33,040)	0	0		0	0	0	(33,040)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/22/2021	05/21/2021	05/21/2021	Sale	0	4,893,908	1.4075	0	0	(29,902)	0	0		0	0	0	(29,902)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/22/2021	05/21/2021	05/21/2021	Sale	0	2,158,769	1.4075	0	0	(13,190)	0	0		0	0	0	(13,190)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/22/2021	05/21/2021	05/21/2021	Sale	0	2,158,769	1.4075	0	0	(13,190)	0	0		0	0	0	(13,190)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	31,315,352	1.4101	0	0	(172,111)	0	0		0	0	0	(172,111)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	3,853,116	1.4101	0	0	(21,177)	0	0		0	0	0	(21,177)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	5,172,619	1.4101	0	0	(28,429)	0	0		0	0	0	(28,429)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/25/2021	05/17/2021	05/17/2021	Sale	0	741,278	1.4079	0	0	(2,132)	0	0		0	0	0	(2,132)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/25/2021	05/17/2021	05/17/2021	Sale	0	91,810	1.4079	0	0	(264)	0	0		0	0	0	(264)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/25/2021	05/25/2021	05/25/2021	Sale	0	23,215	1.4092	0	0	(68)	0	0		0	0	0	(68)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/25/2021	05/25/2021	05/25/2021	Sale	0	6,495	1.4092	0	0	(19)	0	0		0	0	0	(19)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/25/2021	06/01/2021	06/01/2021	Sale	0	7,921,849	1.40793	0	0	(51,877)	0	0		0	0	0	(51,877)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/25/2021	06/01/2021	06/01/2021	Sale	0	11,574,929	1.40793	0	0	(75,800)	0	0		0	0	0	(75,800)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	19,333,017	1.395	0	0	16,631	0	0		0	0	0	16,631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	10,184,527	1.395	0	0	8,761	0	0		0	0	0	8,761	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	11,862	1.395	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	6,249	1.395001	0	0	5	0	0		0	0	0	5	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	4,160,266	1.395	0	0	3,579	0	0		0	0	0	3,579	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	20,423,122	1.395	0	0	17,568	0	0		0	0	0	17,568	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	2,552	1.395001	0	0	2	0	0		0	0	0	2	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/26/2021	03/01/2021	03/01/2021	Sale	0	12,530	1.395	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	04/06/2021	04/06/2021	Sale	0	3,342,506	1.39209	0	0	14,262	0	0		0	0	0	14,262	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	04/12/2021	04/12/2021	Sale	0	11,454,799	1.3937	0	0	157,805	0	0		0	0	0	157,805	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	04/12/2021	04/12/2021	Sale	0	763,150	1.3937	0	0	10,513	0	0		0	0	0	10,513	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	04/12/2021	04/12/2021	Sale	0	2,144,361	1.3937	0	0	29,541	0	0		0	0	0	29,541	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/01/2021	04/12/2021	04/12/2021	Sale	0	142,863	1.3937	0	0	1,968	0	0		0	0	0	1,968	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/10/2021	04/12/2021	04/12/2021	Sale	0	4,170,831	1.39024	0	0	47,221	0	0		0	0	0	47,221	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	590,944	1.3947	0	0	(5,953)	0	0		0	0	0	(5,953)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	458,534	1.3947	0	0	(4,619)	0	0		0	0	0	(4,619)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	277,899	1.3947	0	0	(2,800)	0	0		0	0	0	(2,800)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	1,109,962	1.3947	0	0	(11,182)	0	0		0	0	0	(11,182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	5,267,082	1.39337	0	0	11,227	0	0		0	0	0	11,227	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	4,574,389	1.39337	0	0	9,750	0	0		0	0	0	9,750	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	1,268,686	1.39337	0	0	2,704	0	0		0	0	0	2,704	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	4,516,676	1.39337	0	0	9,627	0	0		0	0	0	9,627	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	10,526,083	1.39366	0	0	24,622	0	0		0	0	0	24,622	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	5,495,030	1.39366	0	0	12,854	0	0		0	0	0	12,854	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	869,425	1.39372	0	0	2,071	0	0		0	0	0	2,071	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	986,056	1.39372	0	0	2,349	0	0		0	0	0	2,349	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	6,467,677	1.39372	0	0	15,407	0	0		0	0	0	15,407	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	6,011,759	1.39372	0	0	14,321	0	0		0	0	0	14,321	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	4,241,100	1.39372	0	0	10,103	0	0		0	0	0	10,103	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	6,057,327	1.39345	0	0	13,258	0	0		0	0	0	13,258	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/25/2021	05/17/2021	05/17/2021	Sale	0	1,076,831	1.37073	0	0	(32,382)	0	0		0	0	0	(32,382)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/25/2021	05/17/2021	05/17/2021	Sale	0	133,369	1.37073	0	0	(4,011)	0	0		0	0	0	(4,011)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	149,011	1.37068	0	0	(592)	0	0		0	0	0	(592)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	596,044	1.37068	0	0	(2,369)	0	0		0	0	0	(2,369)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	298,022	1.37068	0	0	(1,185)	0	0		0	0	0	(1,185)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	1,043,078	1.37068	0	0	(4,146)	0	0		0	0	0	(4,146)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	1,043,078	1.37068	0	0	(4,146)	0	0		0	0	0	(4,146)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	6,012,598	1.37068	0	0	(23,901)	0	0		0	0	0	(23,901)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	149,011	1.37068	0	0	(592)	0	0		0	0	0	(592)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	2,620,100	1.37068	0	0	(10,415)	0	0		0	0	0	(10,415)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	4,004,520	1.37068	0	0	(15,919)	0	0		0	0	0	(15,919)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	2,860,372	1.37068	0	0	(11,370)	0	0		0	0	0	(11,370)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2021	04/30/2021	04/30/2021	Sale	0	1,716,223	1.37068	0	0	(6,822)	0	0		0	0	0	(6,822)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/01/2021	05/06/2021	05/06/2021	Sale	0	3,319,182	1.38343	0	0	(13,364)	0	0		0	0	0	(13,364)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/08/2021	05/12/2021	05/12/2021	Sale	0	2,475,202	1.3756	0	0	(61,358)	0	0		0	0	0	(61,358)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	13,604,656	1.37358	0	0	(108,157)	0	0		0	0	0	(108,157)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	6,308,909	1.37358	0	0	(50,156)	0	0		0	0	0	(50,156)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	286,401	1.37358	0	0	(2,277)	0	0		0	0	0	(2,277)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,291,283	1.37358	0	0	(10,266)	0	0		0	0	0	(10,266)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,510,971	1.37358	0	0	(12,012)	0	0		0	0	0	(12,012)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	229,297	1.37358	0	0	(1,823)	0	0		0	0	0	(1,823)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	10,301,343	1.37358	0	0	(81,896)	0	0		0	0	0	(81,896)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,635,562	1.37358	0	0	(13,003)	0	0		0	0	0	(13,003)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,173,425	1.37358	0	0	(9,329)	0	0		0	0	0	(9,329)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	370,012	1.37358	0	0	(2,942)	0	0		0	0	0	(2,942)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	3,408,310	1.37358	0	0	(27,096)	0	0		0	0	0	(27,096)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2021	07/16/2021	07/16/2021	Sale	0	751,994	1.38015	0	0	545	0	0		0	0	0	545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2021	07/16/2021	07/16/2021	Sale	0	3,003,038	1.38015	0	0	2,176	0	0		0	0	0	2,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2021	07/16/2021	07/16/2021	Sale	0	921,480	1.38015	0	0	668	0	0		0	0	0	668	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2021	07/16/2021	07/16/2021	Sale	0	3,518,079	1.38015	0	0	2,549	0	0		0	0	0	2,549	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2021	07/26/2021	07/26/2021	Sale	0	1,230,572	1.38576	0	0	3,161	0	0		0	0	0	3,161	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2021	07/26/2021	07/26/2021	Sale	0	6,495,619	1.38576	0	0	16,687	0	0		0	0	0	16,687	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2021	07/26/2021	07/26/2021	Sale	0	15,222,717	1.38576	0	0	39,107	0	0		0	0	0	39,107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2021	07/26/2021	07/26/2021	Sale	0	3,514,321	1.38576	0	0	9,028	0	0		0	0	0	9,028	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2021	07/26/2021	07/26/2021	Sale	0	1,176,019	1.38576	0	0	3,021	0	0		0	0	0	3,021	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2021	07/26/2021	07/26/2021	Sale	0	1,294,111	1.38576	0	0	3,325	0	0		0	0	0	3,325	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	2,651,596	1.3919	0	0	(11,430)	0	0		0	0	0	(11,430)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	4,052,658	1.3919	0	0	(17,470)	0	0		0	0	0	(17,470)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	2,894,755	1.3919	0	0	(12,478)	0	0		0	0	0	(12,478)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	1,736,853	1.3919	0	0	(7,487)	0	0		0	0	0	(7,487)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	150,659	1.3919	0	0	(649)	0	0		0	0	0	(649)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	602,635	1.3919	0	0	(2,598)	0	0		0	0	0	(2,598)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	301,318	1.3919	0	0	(1,299)	0	0		0	0	0	(1,299)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	1,054,612	1.3919	0	0	(4,546)	0	0		0	0	0	(4,546)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	1,054,612	1.3919	0	0	(4,546)	0	0		0	0	0	(4,546)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	6,079,085	1.3919	0	0	(26,205)	0	0		0	0	0	(26,205)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	05/07/2021	05/07/2021	Sale	0	150,659	1.3919	0	0	(649)	0	0		0	0	0	(649)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	08/02/2021	08/02/2021	Sale	0	10,206,380	1.3882	0	0	(11,764)	0	0		0	0	0	(11,764)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	08/02/2021	08/02/2021	Sale	0	1,741,370	1.3882	0	0	(2,007)	0	0		0	0	0	(2,007)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	08/02/2021	08/02/2021	Sale	0	2,902,283	1.3882	0	0	(3,345)	0	0		0	0	0	(3,345)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2021	08/02/2021	08/02/2021	Sale	0	1,513,052	1.3882	0	0	(1,744)	0	0		0	0	0	(1,744)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/29/2021	05/28/2021	05/28/2021	Sale	0	1,671,881	1.39426	0	0	(28,287)	0	0		0	0	0	(28,287)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/04/2021	06/07/2021	06/07/2021	Sale	0	3,333,816	1.389	0	0	(66,604)	0	0		0	0	0	(66,604)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	2,658,338	1.39011	0	0	(41,765)	0	0		0	0	0	(41,765)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	4,062,963	1.39011	0	0	(63,833)	0	0		0	0	0	(63,833)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	2,902,116	1.39011	0	0	(45,595)	0	0		0	0	0	(45,595)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	1,741,270	1.39011	0	0	(27,357)	0	0		0	0	0	(27,357)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	150,838	1.39011	0	0	(2,370)	0	0		0	0	0	(2,370)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	603,351	1.39011	0	0	(9,479)	0	0		0	0	0	(9,479)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	301,676	1.39011	0	0	(4,740)	0	0		0	0	0	(4,740)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	1,055,865	1.39011	0	0	(16,589)	0	0		0	0	0	(16,589)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	1,055,865	1.39011	0	0	(16,589)	0	0		0	0	0	(16,589)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	6,086,307	1.39011	0	0	(95,622)	0	0		0	0	0	(95,622)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/05/2021	05/17/2021	05/17/2021	Sale	0	150,838	1.39011	0	0	(2,370)	0	0		0	0	0	(2,370)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/10/2021	06/14/2021	06/14/2021	Sale	0	2,545,357	1.41378	0	0	3,295	0	0		0	0	0	3,295	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	08/16/2021	08/16/2021	Sale	0	4,842,790	1.41052	0	0	84,014	0	0		0	0	0	84,014	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	08/16/2021	08/16/2021	Sale	0	599,795	1.41052	0	0	10,405	0	0		0	0	0	10,405	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	08/16/2021	08/16/2021	Sale	0	17,733,720	1.41052	0	0	307,648	0	0		0	0	0	307,648	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/12/2021	08/16/2021	08/16/2021	Sale	0	10,630,009	1.41052	0	0	184,412	0	0		0	0	0	184,412	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	2,692,462	1.4042	0	0	(22,338)	0	0		0	0	0	(22,338)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	4,115,116	1.4042	0	0	(34,141)	0	0		0	0	0	(34,141)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	2,939,369	1.4042	0	0	(24,387)	0	0		0	0	0	(24,387)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	1,763,621	1.4042	0	0	(14,632)	0	0		0	0	0	(14,632)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	152,630	1.4042	0	0	(1,266)	0	0		0	0	0	(1,266)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	610,521	1.4042	0	0	(5,065)	0	0		0	0	0	(5,065)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	305,261	1.4042	0	0	(2,533)	0	0		0	0	0	(2,533)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	1,068,412	1.4042	0	0	(8,864)	0	0		0	0	0	(8,864)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	1,068,412	1.4042	0	0	(8,864)	0	0		0	0	0	(8,864)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	6,158,631	1.4042	0	0	(51,095)	0	0		0	0	0	(51,095)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2021	05/24/2021	05/24/2021	Sale	0	152,630	1.4042	0	0	(1,266)	0	0		0	0	0	(1,266)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2021	08/23/2021	08/23/2021	Sale	0	5,419,643	1.4164	0	0	170,273	0	0		0	0	0	170,273	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2021	08/23/2021	08/23/2021	Sale	0	4,904,987	1.4164	0	0	154,103	0	0		0	0	0	154,103	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2021	08/23/2021	08/23/2021	Sale	0	2,163,656	1.4164	0	0	67,977	0	0		0	0	0	67,977	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2021	08/23/2021	08/23/2021	Sale	0	2,163,656	1.4164	0	0	67,977	0	0		0	0	0	67,977	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2021	09/30/2021	09/30/2021	Sale	0	3,696,688	1.41665	0	0	178,226	0	0		0	0	0	178,226	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2021	09/30/2021	09/30/2021	Sale	0	246,283	1.41665	0	0	11,874	0	0		0	0	0	11,874	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/20/2021	08/23/2021	08/23/2021	Sale	0	12,513,336	1.41427	0	0	374,886	0	0		0	0	0	374,886	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	153,925	1.41576	0	0	267	0	0		0	0	0	267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	615,699	1.41576	0	0	1,070	0	0		0	0	0	1,070	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	307,849	1.41576	0	0	535	0	0		0	0	0	535	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	1,077,473	1.41576	0	0	1,872	0	0		0	0	0	1,872	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	1,077,473	1.41576	0	0	1,872	0	0		0	0	0	1,872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	6,210,863	1.41576	0	0	10,792	0	0		0	0	0	10,792	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	153,925	1.41576	0	0	267	0	0		0	0	0	267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	2,715,661	1.41576	0	0	4,719	0	0		0	0	0	4,719	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	4,150,574	1.41576	0	0	7,212	0	0		0	0	0	7,212	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	2,964,696	1.41576	0	0	5,151	0	0		0	0	0	5,151	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/21/2021	05/25/2021	05/25/2021	Sale	0	1,778,817	1.41576	0	0	3,091	0	0		0	0	0	3,091	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	06/28/2021	06/28/2021	Sale	0	1,694,722	1.4125	0	0	28,495	0	0		0	0	0	28,495	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	30,790,655	1.41253	0	0	790,840	0	0		0	0	0	790,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	3,788,556	1.41253	0	0	97,307	0	0		0	0	0	97,307	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	5,085,950	1.41253	0	0	130,630	0	0		0	0	0	130,630	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/28/2021	08/31/2021	08/31/2021	Sale	0	7,699,690	1.41935	0	0	233,809	0	0		0	0	0	233,809	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/28/2021	08/31/2021	08/31/2021	Sale	0	11,250,325	1.41935	0	0	341,628	0	0		0	0	0	341,628	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/03/2021	07/07/2021	07/07/2021	Sale	0	3,392,886	1.41415	0	0	87,332	0	0		0	0	0	87,332	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/10/2021	07/14/2021	07/14/2021	Sale	0	848,453	1.41459	0	0	16,788	0	0		0	0	0	16,788	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	591,696	1.4127	0	0	12,481	0	0		0	0	0	12,481	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	459,117	1.4127	0	0	9,685	0	0		0	0	0	9,685	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	278,252	1.4127	0	0	5,870	0	0		0	0	0	5,870	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	1,111,373	1.4127	0	0	23,444	0	0		0	0	0	23,444	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	10,513,167	1.39195	0	0	188,443	0	0		0	0	0	188,443	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	5,488,288	1.39195	0	0	98,375	0	0		0	0	0	98,375	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	5,115,555	1.39195	0	0	91,694	0	0		0	0	0	91,694	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	4,442,791	1.39195	0	0	79,635	0	0		0	0	0	79,635	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	1,232,188	1.39195	0	0	22,086	0	0		0	0	0	22,086	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	4,386,737	1.39195	0	0	78,630	0	0		0	0	0	78,630	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	839,377	1.39195	0	0	15,045	0	0		0	0	0	15,045	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	951,977	1.39195	0	0	17,064	0	0		0	0	0	17,064	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	6,244,147	1.39195	0	0	111,923	0	0		0	0	0	111,923	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	5,803,986	1.39195	0	0	104,034	0	0		0	0	0	104,034	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	4,094,523	1.39195	0	0	73,392	0	0		0	0	0	73,392	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	6,050,807	1.39195	0	0	108,458	0	0		0	0	0	108,458	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/24/2021	07/28/2021	07/28/2021	Sale	0	1,671,247	1.3932	0	0	7,557	0	0		0	0	0	7,557	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2021	08/23/2021	08/23/2021	Sale	0	343,545	1.39249	0	0	5,080	0	0		0	0	0	5,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2021	08/23/2021	08/23/2021	Sale	0	345,329	1.39249	0	0	5,106	0	0		0	0	0	5,106	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2021	08/23/2021	08/23/2021	Sale	0	1,877,387	1.39249	0	0	27,760	0	0		0	0	0	27,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/01/2021	08/02/2021	08/02/2021	Sale	0	1,650,449	1.3756	0	0	(17,037)	0	0		0	0	0	(17,037)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/02/2021	08/09/2021	08/09/2021	Sale	0	3,307,805	1.3779	0	0	(16,564)	0	0		0	0	0	(16,564)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	18,467,283	1.38895	0	0	340,374	0	0		0	0	0	340,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	7,673,914	1.38895	0	0	141,439	0	0		0	0	0	141,439	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	126,375	1.38895	0	0	2,329	0	0		0	0	0	2,329	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	1,273,818	1.38895	0	0	23,478	0	0		0	0	0	23,478	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	2,064,648	1.38895	0	0	38,054	0	0		0	0	0	38,054	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	2,107	1.388949	0	0	39	0	0		0	0	0	39	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	12,743,197	1.38895	0	0	234,872	0	0		0	0	0	234,872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	2,285,403	1.38895	0	0	42,123	0	0		0	0	0	42,123	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	1,557,716	1.38895	0	0	28,711	0	0		0	0	0	28,711	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	379,125	1.38895	0	0	6,988	0	0		0	0	0	6,988	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	4,053,234	1.38895	0	0	74,706	0	0		0	0	0	74,706	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/12/2021	08/16/2021	08/16/2021	Sale	0	832,801	1.3877	0	0	990	0	0		0	0	0	990	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	2,107,856	1.3798	0	0	19,554	0	0		0	0	0	19,554	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	2,107,856	1.3798	0	0	19,554	0	0		0	0	0	19,554	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	4,778,488	1.3798	0	0	44,329	0	0		0	0	0	44,329	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	5,279,871	1.3798	0	0	48,980	0	0		0	0	0	48,980	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	340,432	1.3798	0	0	3,158	0	0		0	0	0	3,158	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	342,199	1.3798	0	0	3,174	0	0		0	0	0	3,174	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	1,860,375	1.3798	0	0	17,258	0	0		0	0	0	17,258	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	752,288	1.3798	0	0	6,979	0	0		0	0	0	6,979	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	3,004,212	1.3798	0	0	27,869	0	0		0	0	0	27,869	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	921,840	1.3798	0	0	8,552	0	0		0	0	0	8,552	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/16/2021	07/19/2021	07/19/2021	Sale	0	3,519,455	1.3798	0	0	32,649	0	0		0	0	0	32,649	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	1,223,459	1.37775	0	0	710	0	0		0	0	0	710	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	6,458,073	1.37775	0	0	3,750	0	0		0	0	0	3,750	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	14,823,079	1.37775	0	0	8,607	0	0		0	0	0	8,607	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	3,563,888	1.37775	0	0	2,069	0	0		0	0	0	2,069	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	1,192,606	1.37775	0	0	693	0	0		0	0	0	693	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	1,312,364	1.37775	0	0	762	0	0		0	0	0	762	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/27/2021	08/31/2021	08/31/2021	Sale	0	1,659,160	1.38207	0	0	6,987	0	0		0	0	0	6,987	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/01/2021	11/01/2021	Sale	0	10,140,264	1.3969	0	0	212,329	0	0		0	0	0	212,329	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/01/2021	11/01/2021	Sale	0	1,730,089	1.3969	0	0	36,227	0	0		0	0	0	36,227	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/01/2021	11/01/2021	Sale	0	2,883,482	1.3969	0	0	60,378	0	0		0	0	0	60,378	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2021	11/01/2021	11/01/2021	Sale	0	1,503,250	1.3969	0	0	31,477	0	0		0	0	0	31,477	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/30/2021	10/04/2021	10/04/2021	Sale	0	1,683,757	1.39011	0	0	36,047	0	0		0	0	0	36,047	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/05/2021	09/09/2021	09/09/2021	Sale	0	3,348,905	1.3932	0	0	20,792	0	0		0	0	0	20,792	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2021	09/16/2021	09/16/2021	Sale	0	831,353	1.38348	0	0	3,894	0	0		0	0	0	3,894	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2021	11/15/2021	11/15/2021	Sale	0	4,750,707	1.3837	0	0	139,050	0	0		0	0	0	139,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2021	11/15/2021	11/15/2021	Sale	0	588,391	1.3837	0	0	17,222	0	0		0	0	0	17,222	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2021	11/15/2021	11/15/2021	Sale	0	17,396,526	1.3837	0	0	509,185	0	0		0	0	0	509,185	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2021	11/15/2021	11/15/2021	Sale	0	10,427,888	1.3837	0	0	305,217	0	0		0	0	0	305,217	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2021	11/15/2021	11/15/2021	Sale	0	3,813,641	1.3837	0	0	111,623	0	0		0	0	0	111,623	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2021	11/22/2021	11/22/2021	Sale	0	12,101,963	1.3672	0	0	240,765	0	0		0	0	0	240,765	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2021	09/30/2021	09/30/2021	Sale	0	1,648,326	1.37185	0	0	28,236	0	0		0	0	0	28,236	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2021	11/30/2021	11/30/2021	Sale	0	29,309,074	1.3722	0	0	1,050,872	0	0		0	0	0	1,050,872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2021	11/30/2021	11/30/2021	Sale	0	3,606,259	1.3722	0	0	129,302	0	0		0	0	0	129,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2021	11/30/2021	11/30/2021	Sale	0	4,841,225	1.3722	0	0	173,581	0	0		0	0	0	173,581	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2021	11/30/2021	11/30/2021	Sale	0	7,164,554	1.3715	0	0	253,358	0	0		0	0	0	253,358	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2021	11/30/2021	11/30/2021	Sale	0	10,468,416	1.3715	0	0	370,192	0	0		0	0	0	370,192	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/08/2021	09/17/2021	09/17/2021	Sale	0	3,289,124	1.376075	0	0	3,287	0	0		0	0	0	3,287	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	572,671	1.38365	0	0	25,702	0	0		0	0	0	25,702	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	444,355	1.38365	0	0	19,943	0	0		0	0	0	19,943	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	269,306	1.38365	0	0	12,087	0	0		0	0	0	12,087	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	1,075,640	1.38365	0	0	48,276	0	0		0	0	0	48,276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/14/2021	09/17/2021	09/17/2021	Sale	0	829,438	1.3905	0	0	9,425	0	0		0	0	0	9,425	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2021	09/17/2021	09/17/2021	Sale	0	1,223,719	1.383	0	0	7,344	0	0		0	0	0	7,344	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2021	09/17/2021	09/17/2021	Sale	0	4,356,588	1.383	0	0	26,146	0	0		0	0	0	26,146	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2021	09/17/2021	09/17/2021	Sale	0	5,080,397	1.383	0	0	30,490	0	0		0	0	0	30,490	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2021	09/17/2021	09/17/2021	Sale	0	4,412,256	1.383	0	0	26,480	0	0		0	0	0	26,480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2021	09/17/2021	09/17/2021	Sale	0	1,656,436	1.383	0	0	9,941	0	0		0	0	0	9,941	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/15/2021	09/17/2021	09/17/2021	Sale	0	1,668,231	1.383	0	0	10,012	0	0		0	0	0	10,012	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	802,340	1.37805	0	0	32,605	0	0		0	0	0	32,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	909,971	1.37805	0	0	36,979	0	0		0	0	0	36,979	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	5,968,628	1.37805	0	0	242,548	0	0		0	0	0	242,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	5,547,889	1.37805	0	0	225,450	0	0		0	0	0	225,450	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	3,913,855	1.37805	0	0	159,048	0	0		0	0	0	159,048	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	5,990,383	1.37805	0	0	243,432	0	0		0	0	0	243,432	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	10,802,502	1.37805	0	0	438,983	0	0		0	0	0	438,983	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	5,639,332	1.37805	0	0	229,166	0	0		0	0	0	229,166	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	10/29/2021	10/29/2021	Sale	0	3,563,242	1.35405	0	0	(43,947)	0	0		0	0	0	(43,947)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	10/29/2021	10/29/2021	Sale	0	237,393	1.35405	0	0	(2,928)	0	0		0	0	0	(2,928)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2021	12/31/2021	12/31/2021	Sale	0	3,603,059	1.3446	0	0	(26,395)	0	0		0	0	0	(26,395)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2021	12/31/2021	12/31/2021	Sale	0	240,045	1.3446	0	0	(1,758)	0	0		0	0	0	(1,758)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2021	12/31/2021	12/31/2021	Sale	0	1,901,350	1.3446	0	0	(13,929)	0	0		0	0	0	(13,929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/15/2021	12/17/2021	12/17/2021	Sale	0	230,389,280	1.3256	0	0	(139,040)	0	0		0	0	0	(139,040)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/03/2021	08/05/2021	08/05/2021	Sale	0	32,695,886	1.39111	0	0	(51,473)	0	0		0	0	0	(51,473)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/17/2021	09/30/2021	09/30/2021	Sale	0	10,354,898	1.40917	0	0	467,347	0	0		0	0	0	467,347	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/17/2021	09/30/2021	09/30/2021	Sale	0	7,760,064	1.40917	0	0	350,235	0	0		0	0	0	350,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2021	09/30/2021	09/30/2021	Sale	0	7,125,935	1.38384	0	0	180,229	0	0		0	0	0	180,229	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/03/2021	09/30/2021	09/30/2021	Sale	0	32,469,318	1.39124	0	0	1,960,192	0	0		0	0	0	959,208	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/27/2021	11/30/2021	11/30/2021	Sale	0	13,073,112	1.377	0	0	487,512	0	0		0	0	0	487,512	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	12/31/2021	12/31/2021	Sale	0	6,972,828	1.35409	0	0	(4,892)	0	0		0	0	0	(4,892)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	12/31/2021	12/31/2021	Sale	0	31,548,426	1.35409	0	0	(22,134)	0	0		0	0	0	(22,134)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	12/31/2021	12/31/2021	Sale	0	7,304,347	1.35409	0	0	(5,125)	0	0		0	0	0	(5,125)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2021	12/31/2021	12/31/2021	Sale	0	9,746,797	1.35409	0	0	(6,838)	0	0		0	0	0	(6,838)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/21/2021	12/22/2021	12/22/2021	Sale	0	756,355	1.3232	0	0	(6,545)	0	0		0	0	0	(6,545)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/21/2021	12/22/2021	12/22/2021	Sale	0	2,134,002	1.3232	0	0	(18,466)	0	0		0	0	0	(18,466)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	2,138,080	1.3363	0	0	(34,640)	0	0		0	49,014	0	(34,640)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	1,336,300	1.3363	0	0	(21,650)	0	0		0	30,633	0	(21,650)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	6,146,980	1.3363	0	0	(99,590)	0	0		0	140,914	0	(99,590)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	61,068,910	1.3363	0	0	(989,405)	0	0		0	1,399,948	0	(989,405)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	4,810,680	1.3363	0	0	(77,940)	0	0		0	110,280	0	(77,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	935,410	1.3363	0	0	(15,155)	0	0		0	21,443	0	(15,155)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	5,478,830	1.3363	0	0	(88,765)	0	0		0	125,597	0	(88,765)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	8,685,950	1.3363	0	0	(140,725)	0	0		0	199,117	0	(140,725)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	2,138,080	1.3363	0	0	(34,640)	0	0		0	49,014	0	(34,640)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	15,367,450	1.3363	0	0	(248,975)	0	0		0	352,285	0	(248,975)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/02/2020	01/04/2021	01/04/2021	Sale	0	36,881,880	1.3363	0	0	(597,540)	0	0		0	845,483	0	(597,540)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	2,049,975	1.36665	0	0	1,425	0	0		0	803	0	1,425	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	1,366,650	1.36665	0	0	950	0	0		0	535	0	950	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	6,013,260	1.36665	0	0	4,180	0	0		0	2,355	0	4,180	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	51,522,705	1.36665	0	0	35,815	0	0		0	20,181	0	35,815	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	4,919,940	1.36665	0	0	3,420	0	0		0	1,927	0	3,420	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	819,990	1.36665	0	0	570	0	0		0	321	0	570	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	4,236,615	1.36665	0	0	2,945	0	0		0	1,659	0	2,945	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	8,199,900	1.36665	0	0	5,700	0	0		0	3,212	0	5,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	819,990	1.36665	0	0	570	0	0		0	321	0	570	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	9,429,885	1.36665	0	0	6,555	0	0		0	3,694	0	6,555	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/31/2020	02/04/2021	02/04/2021	Sale	0	35,806,230	1.36665	0	0	24,890	0	0		0	14,025	0	24,890	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	682,100	1.3642	0	0	(750)	0	0		0	0	0	(750)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2021	02/04/2021	02/04/2021	Sale	0	136,420	1.3642	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	139,305	1.39305	0	0	1,095	0	0		0	0	0	1,095	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	139,305	1.39305	0	0	1,095	0	0		0	0	0	1,095	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	557,220	1.39305	0	0	4,380	0	0		0	0	0	4,380	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	7,940,385	1.39305	0	0	62,415	0	0		0	0	0	62,415	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	557,220	1.39305	0	0	4,380	0	0		0	0	0	4,380	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	139,305	1.39305	0	0	1,095	0	0		0	0	0	1,095	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	696,525	1.39305	0	0	5,475	0	0		0	0	0	5,475	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	975,135	1.39305	0	0	7,665	0	0		0	0	0	7,665	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	278,610	1.39305	0	0	2,190	0	0		0	0	0	2,190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	2,368,185	1.39305	0	0	18,615	0	0		0	0	0	18,615	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/04/2021	04/01/2021	04/01/2021	Sale	0	3,204,015	1.39305	0	0	25,185	0	0		0	0	0	25,185	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	137,133	1.37133	0	0	(667)	0	0		0	0	0	(667)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	137,133	1.37133	0	0	(667)	0	0		0	0	0	(667)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	548,532	1.37133	0	0	(2,668)	0	0		0	0	0	(2,668)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	8,090,847	1.37133	0	0	(39,353)	0	0		0	0	0	(39,353)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	548,532	1.37133	0	0	(2,668)	0	0		0	0	0	(2,668)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	137,133	1.37133	0	0	(667)	0	0		0	0	0	(667)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	685,665	1.37133	0	0	(3,335)	0	0		0	0	0	(3,335)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	1,097,064	1.37133	0	0	(5,336)	0	0		0	0	0	(5,336)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	411,399	1.37133	0	0	(2,001)	0	0		0	0	0	(2,001)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	2,468,394	1.37133	0	0	(12,006)	0	0		0	0	0	(12,006)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/30/2021	07/01/2021	07/01/2021	Sale	0	3,154,059	1.37133	0	0	(15,341)	0	0		0	0	0	(15,341)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	277,010	1.38505	0	0	6,230	0	0		0	0	0	6,230	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	138,505	1.38505	0	0	3,115	0	0		0	0	0	3,115	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	554,020	1.38505	0	0	12,460	0	0		0	0	0	12,460	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	9,833,855	1.38505	0	0	221,165	0	0		0	0	0	221,165	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	692,525	1.38505	0	0	15,575	0	0		0	0	0	15,575	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	138,505	1.38505	0	0	3,115	0	0		0	0	0	3,115	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	692,525	1.38505	0	0	15,575	0	0		0	0	0	15,575	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	1,246,545	1.38505	0	0	28,035	0	0		0	0	0	28,035	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	415,515	1.38505	0	0	9,345	0	0		0	0	0	9,345	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	2,770,100	1.38505	0	0	62,300	0	0		0	0	0	62,300	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/29/2021	10/01/2021	10/01/2021	Sale	0	3,739,635	1.38505	0	0	84,105	0	0		0	0	0	84,105	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/25/2020	02/26/2021	02/26/2021	Sale	0	4,400,325	768403	0	0	(123,042)	0	0		0	95,137	0	(123,042)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/25/2020	02/26/2021	02/26/2021	Sale	0	3,497,980	768403	0	0	(97,811)	0	0		0	75,628	0	(97,811)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/25/2020	02/26/2021	02/26/2021	Sale	0	2,522,606	768403	0	0	(70,537)	0	0		0	54,540	0	(70,537)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/25/2020	02/26/2021	02/26/2021	Sale	0	1,549,707	768403	0	0	(43,333)	0	0		0	33,505	0	(43,333)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/25/2020	02/26/2021	02/26/2021	Sale	0	2,331,987	768403	0	0	(65,207)	0	0		0	50,419	0	(65,207)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	828,389	783331	0	0	(13,654)	0	0		0	0	0	(13,654)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	801,752	783331	0	0	(13,215)	0	0		0	0	0	(13,215)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	266,363	783331	0	0	(4,390)	0	0		0	0	0	(4,390)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	2,988,592	783331	0	0	(49,259)	0	0		0	0	0	(49,259)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	4,558,696	796686	0	0	(178,121)	0	0		0	0	0	(178,121)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	2,613,396	796686	0	0	(102,113)	0	0		0	0	0	(102,113)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	1,605,482	796686	0	0	(62,731)	0	0		0	0	0	(62,731)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	3,623,875	796686	0	0	(141,595)	0	0		0	0	0	(141,595)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/24/2021	05/28/2021	05/28/2021	Sale	0	2,415,916	796686	0	0	(94,397)	0	0		0	0	0	(94,397)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,145,021	796711	0	0	(2,157)	0	0		0	0	0	(2,157)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,108,203	796711	0	0	(2,088)	0	0		0	0	0	(2,088)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	368,174	796711	0	0	(694)	0	0		0	0	0	(694)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	4,130,910	796711	0	0	(7,782)	0	0		0	0	0	(7,782)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	4,721,924	825212	0	0	193,712	0	0		0	0	0	193,712	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	1,662,967	825212	0	0	68,222	0	0		0	0	0	68,222	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	2,502,421	825212	0	0	102,659	0	0		0	0	0	102,659	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	3,753,631	825212	0	0	153,989	0	0		0	0	0	153,989	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	2,706,971	825212	0	0	111,051	0	0		0	0	0	111,051	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	1,858,650	802742	0	0	(1,165)	0	0		0	0	0	(1,165)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	1,798,886	802742	0	0	(1,127)	0	0		0	0	0	(1,127)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	597,637	802742	0	0	(374)	0	0		0	0	0	(374)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	6,705,482	802742	0	0	(4,201)	0	0		0	0	0	(4,201)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2021	11/30/2021	11/30/2021	Sale	0	4,503,598	787216	0	0	43,884	0	0		0	0	0	43,884	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2021	11/30/2021	11/30/2021	Sale	0	1,586,077	787216	0	0	15,455	0	0		0	0	0	15,455	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2021	11/30/2021	11/30/2021	Sale	0	2,386,717	787216	0	0	23,257	0	0		0	0	0	23,257	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2021	11/30/2021	11/30/2021	Sale	0	3,580,076	787216	0	0	34,885	0	0		0	0	0	34,885	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2021	11/30/2021	11/30/2021	Sale	0	2,581,810	787216	0	0	25,158	0	0		0	0	0	25,158	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/09/2020	03/11/2021	03/11/2021	Sale	0	21,640,625	78125	0	0	(398,600)	0	0		0	105,093	0	(398,600)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/09/2020	03/11/2021	03/11/2021	Sale	0	3,437,500	78125	0	0	(63,316)	0	0		0	16,694	0	(63,316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/09/2020	03/11/2021	03/11/2021	Sale	0	3,359,375	78125	0	0	(61,877)	0	0		0	16,314	0	(61,877)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/09/2020	03/11/2021	03/11/2021	Sale	0	1,093,750	78125	0	0	(20,146)	0	0		0	5,312	0	(20,146)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/09/2021	06/11/2021	06/11/2021	Sale	0	22,717,918	791565	0	0	(912,233)	0	0		0	0	0	(912,233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/09/2021	06/11/2021	06/11/2021	Sale	0	3,720,356	791565	0	0	(149,390)	0	0		0	0	0	(149,390)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/09/2021	06/11/2021	06/11/2021	Sale	0	3,799,512	791565	0	0	(152,569)	0	0		0	0	0	(152,569)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/09/2021	06/11/2021	06/11/2021	Sale	0	1,187,348	791565	0	0	(47,678)	0	0		0	0	0	(47,678)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/09/2021	06/11/2021	06/11/2021	Sale	0	158,313	791565	0	0	(6,357)	0	0		0	0	0	(6,357)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/10/2021	09/10/2021	09/10/2021	Sale	0	26,092,413	825709	0	0	1,062,710	0	0		0	0	0	1,062,710	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/10/2021	09/10/2021	09/10/2021	Sale	0	4,458,830	825709	0	0	181,602	0	0		0	0	0	181,602	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/10/2021	09/10/2021	09/10/2021	Sale	0	743,138	825709	0	0	30,267	0	0		0	0	0	30,267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/10/2021	09/10/2021	09/10/2021	Sale	0	5,201,968	825709	0	0	211,869	0	0		0	0	0	211,869	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/10/2021	09/10/2021	09/10/2021	Sale	0	1,568,848	825709	0	0	63,897	0	0		0	0	0	63,897	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/10/2021	09/10/2021	09/10/2021	Sale	0	82,571	825709	0	0	3,363	0	0		0	0	0	3,363	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/07/2021	12/10/2021	12/10/2021	Sale	0	32,528,690	791452	0	0	197,035	0	0		0	0	0	197,035	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/07/2021	12/10/2021	12/10/2021	Sale	0	5,381,876	791452	0	0	32,599	0	0		0	0	0	32,599	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/07/2021	12/10/2021	12/10/2021	Sale	0	554,017	791452	0	0	3,356	0	0		0	0	0	3,356	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/07/2021	12/10/2021	12/10/2021	Sale	0	79,145	791452	0	0	479	0	0		0	0	0	479	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/07/2021	12/10/2021	12/10/2021	Sale	0	5,856,747	791452	0	0	35,476	0	0		0	0	0	35,476	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/07/2021	12/10/2021	12/10/2021	Sale	0	1,820,340	791452	0	0	11,026	0	0		0	0	0	11,026	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/24/2021	12/16/2021	12/16/2021	Sale	0	6,577,534	1.11989	0	0	(63,491)	0	0		0	0	0	(63,491)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	2,326,867	1.2182	0	0	19,005	0	0		0	0	0	19,005	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/21/2021	04/26/2021	04/26/2021	Sale	0	4,408,800	1.2182	0	0	36,010	0	0		0	0	0	36,010	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	2,308,453	1.20856	0	0	53,024	0	0		0	0	0	53,024	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/23/2021	07/26/2021	07/26/2021	Sale	0	4,373,912	1.20856	0	0	100,466	0	0		0	0	0	100,466	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	2,250,081	1.178	0	0	31,898	0	0		0	0	0	31,898	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2021	10/25/2021	10/25/2021	Sale	0	4,263,312	1.178	0	0	60,439	0	0		0	0	0	60,439	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/21/2021	10/25/2021	10/25/2021	Sale	0	21,612,621	1.178	0	0	306,393	0	0		0	0	0	306,393	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/22/2021	12/29/2021	12/29/2021	Sale	0	2,188,894	1.1308	0	0	(8,227)	0	0		0	0	0	(8,227)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/22/2021	12/29/2021	12/29/2021	Sale	0	4,147,379	1.1308	0	0	(15,588)	0	0		0	0	0	(15,588)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/22/2021	12/29/2021	12/29/2021	Sale	0	21,024,906	1.1308	0	0	(79,020)	0	0		0	0	0	(79,020)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/23/2020	01/25/2021	01/25/2021	Sale	0	2,270,213	1.18854	0	0	(46,721)	0	0		0	68,011	0	(46,721)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: United States Dollar - Short: Euro Currency Dollar	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/23/2020	01/25/2021	01/25/2021	Sale	0	4,301,457	1.18854	0	0	(88,523)	0	0		0	128,863	0	(88,523)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000372 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/16/2021	07/20/2021	07/20/2021	Sale	0	27,356,214	1.1803	0	0	93,868	0	0		0	0	0	93,868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2021	11/19/2021	11/19/2021	Sale	0	21,431,532	1.1307	0	0	(19,902)	0	0		0	0	0	(19,902)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2021	11/19/2021	11/19/2021	Sale	0	11,226,040	1.1307	0	0	(10,425)	0	0		0	0	0	(10,425)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2021	10/06/2021	10/06/2021	Sale	0	79,657	1.1627	0	0	579	0	0		0	0	0	579	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2021	10/06/2021	10/06/2021	Sale	0	122,549	1.1627	0	0	891	0	0		0	0	0	891	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2021	10/06/2021	10/06/2021	Sale	0	42,892	1.1627	0	0	312	0	0		0	0	0	312	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	02/12/2021	02/12/2021	Sale	0	184,618	1.1987	0	0	(2,025)	0	0		0	3,995	0	(2,025)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	02/12/2021	02/12/2021	Sale	0	113,103	1.1987	0	0	(1,241)	0	0		0	2,447	0	(1,241)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	2,836,019	1.18365	0	0	(77,630)	0	0		0	96,213	0	(77,630)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	360,627	1.18365	0	0	(9,871)	0	0		0	12,234	0	(9,871)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	3,192,045	1.18365	0	0	(87,376)	0	0		0	108,292	0	(87,376)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	660,515	1.18365	0	0	(18,080)	0	0		0	22,408	0	(18,080)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	5,320,991	1.18365	0	0	(145,651)	0	0		0	180,517	0	(145,651)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	2,929,995	1.18365	0	0	(80,203)	0	0		0	99,401	0	(80,203)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	537,334	1.18365	0	0	(14,708)	0	0		0	18,229	0	(14,708)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	01/13/2021	01/13/2021	Sale	0	1,612,587	1.18365	0	0	(44,141)	0	0		0	54,708	0	(44,141)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2020	04/30/2021	04/30/2021	Sale	0	50,919	1.17575	0	0	(1,215)	0	0		0	2,205	0	(1,215)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2020	04/30/2021	04/30/2021	Sale	0	33,925	1.17575	0	0	(809)	0	0		0	1,469	0	(809)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2020	03/01/2021	03/01/2021	Sale	0	330,302	1.1895	0	0	(4,346)	0	0		0	9,881	0	(4,346)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2020	03/01/2021	03/01/2021	Sale	0	8,028,707	1.1895	0	0	(105,632)	0	0		0	240,183	0	(105,632)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2020	01/15/2021	01/15/2021	Sale	0	3,375,984	1.196275	0	0	(36,616)	0	0		0	77,857	0	(36,616)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2020	01/15/2021	01/15/2021	Sale	0	4,325,479	1.196275	0	0	(46,915)	0	0		0	99,754	0	(46,915)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2020	01/15/2021	01/15/2021	Sale	0	3,375,984	1.196275	0	0	(36,616)	0	0		0	77,857	0	(36,616)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2020	01/15/2021	01/15/2021	Sale	0	4,325,479	1.196275	0	0	(46,915)	0	0		0	99,754	0	(46,915)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	06/14/2021	06/14/2021	Sale	0	3,046,577	1.21875	0	0	15,748	0	0		0	22,841	0	15,748	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	06/14/2021	06/14/2021	Sale	0	137,854	1.21875	0	0	713	0	0		0	1,034	0	713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	06/14/2021	06/14/2021	Sale	0	1,778,319	1.21875	0	0	9,193	0	0		0	13,333	0	9,193	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	06/14/2021	06/14/2021	Sale	0	634,129	1.21875	0	0	3,278	0	0		0	4,754	0	3,278	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	06/14/2021	06/14/2021	Sale	0	1,295,829	1.21875	0	0	6,698	0	0		0	9,715	0	6,698	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2020	03/15/2021	03/15/2021	Sale	0	2,357,304	1.2155	0	0	46,254	0	0		0	19,327	0	46,254	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2020	03/15/2021	03/15/2021	Sale	0	590,193	1.2155	0	0	11,581	0	0		0	4,839	0	11,581	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2020	03/19/2021	03/19/2021	Sale	0	3,912,900	1.22766	0	0	117,005	0	0		0	(6,636)	0	117,005	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2020	03/22/2021	03/22/2021	Sale	0	2,403,656	1.22785	0	0	67,831	0	0		0	(4,291)	0	67,831	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	13,336,744	1.2279	0	0	599,008	0	0		0	(22,032)	0	599,008	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	1,600,897	1.2279	0	0	71,903	0	0		0	(2,645)	0	71,903	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/29/2020	03/30/2021	03/30/2021	Sale	0	8,656,120	1.2279	0	0	388,782	0	0		0	(14,299)	0	388,782	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	01/27/2021	01/27/2021	Sale	0	2,406,271	1.2147	0	0	11,093	0	0		0	0	0	11,093	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	01/27/2021	01/27/2021	Sale	0	4,039,098	1.2147	0	0	18,621	0	0		0	0	0	18,621	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	01/27/2021	01/27/2021	Sale	0	7,122,763	1.2147	0	0	32,837	0	0		0	0	0	32,837	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	223,629	1.2168	0	0	4,788	0	0		0	0	0	4,788	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	2,642,044	1.2168	0	0	56,562	0	0		0	0	0	56,562	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	546,706	1.2168	0	0	11,704	0	0		0	0	0	11,704	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	198,312	1.2168	0	0	4,246	0	0		0	0	0	4,246	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	1,026,717	1.2168	0	0	21,981	0	0		0	0	0	21,981	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	444,750	1.2168	0	0	9,521	0	0		0	0	0	9,521	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2021	04/12/2021	04/12/2021	Sale	0	1,334,732	1.2168	0	0	28,575	0	0		0	0	0	28,575	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	02/26/2021	02/26/2021	Sale	0	364,431	1.21735	0	0	1,063	0	0		0	0	0	1,063	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	02/26/2021	02/26/2021	Sale	0	642,658	1.21735	0	0	1,874	0	0		0	0	0	1,874	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	02/26/2021	02/26/2021	Sale	0	217,108	1.21735	0	0	633	0	0		0	0	0	633	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	04/27/2021	04/27/2021	Sale	0	3,321,071	1.219	0	0	29,560	0	0		0	0	0	29,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	04/27/2021	04/27/2021	Sale	0	5,856,555	1.219	0	0	52,128	0	0		0	0	0	52,128	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2021	04/27/2021	04/27/2021	Sale	0	1,978,510	1.219	0	0	17,610	0	0		0	0	0	17,610	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/01/2021	04/19/2021	04/19/2021	Sale	0	289,897	1.2079	0	0	1,428	0	0		0	0	0	1,428	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/01/2021	04/19/2021	04/19/2021	Sale	0	289,897	1.2079	0	0	1,428	0	0		0	0	0	1,428	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/01/2021	04/19/2021	04/19/2021	Sale	0	371,429	1.2079	0	0	1,830	0	0		0	0	0	1,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/01/2021	04/19/2021	04/19/2021	Sale	0	371,429	1.2079	0	0	1,830	0	0		0	0	0	1,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	08/12/2021	08/12/2021	Sale	0	187,575	1.2179	0	0	6,923	0	0		0	0	0	6,923	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/10/2021	08/12/2021	08/12/2021	Sale	0	114,915	1.2179	0	0	4,241	0	0		0	0	0	4,241	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	03/26/2021	03/26/2021	Sale	0	365,236	1.2137	0	0	10,232	0	0		0	0	0	10,232	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	03/26/2021	03/26/2021	Sale	0	644,076	1.2137	0	0	18,043	0	0		0	0	0	18,043	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2021	03/26/2021	03/26/2021	Sale	0	217,587	1.2137	0	0	6,095	0	0		0	0	0	6,095	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/29/2021	03/29/2021	Sale	0	7,931,658	1.2234	0	0	305,039	0	0		0	0	0	305,039	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2021	03/29/2021	03/29/2021	Sale	0	336,346	1.2234	0	0	12,935	0	0		0	0	0	12,935	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2021	04/19/2021	04/19/2021	Sale	0	289,025	1.20427	0	0	557	0	0		0	0	0	557	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2021	04/19/2021	04/19/2021	Sale	0	289,025	1.20427	0	0	557	0	0		0	0	0	557	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2021	04/19/2021	04/19/2021	Sale	0	370,313	1.20427	0	0	713	0	0		0	0	0	713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2021	04/19/2021	04/19/2021	Sale	0	370,313	1.20427	0	0	713	0	0		0	0	0	713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	1,300,019	1.19522	0	0	(18,958)	0	0		0	0	0	(18,958)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	325,483	1.19522	0	0	(4,747)	0	0		0	0	0	(4,747)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	537,048	1.19522	0	0	(7,832)	0	0		0	0	0	(7,832)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2021	06/15/2021	06/15/2021	Sale	0	692,131	1.19522	0	0	(10,093)	0	0		0	0	0	(10,093)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	3,815,039	1.193515	0	0	(26,962)	0	0		0	0	0	(26,962)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	4,473,844	1.19356	0	0	(31,448)	0	0		0	0	0	(31,448)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	4,473,844	1.19356	0	0	(31,448)	0	0		0	0	0	(31,448)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	3,815,039	1.193515	0	0	(26,962)	0	0		0	0	0	(26,962)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	4,888,019	1.193515	0	0	(34,545)	0	0		0	0	0	(34,545)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	5,732,112	1.19356	0	0	(40,293)	0	0		0	0	0	(40,293)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	5,732,113	1.19356	0	0	(40,293)	0	0		0	0	0	(40,293)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2021	04/19/2021	04/19/2021	Sale	0	4,888,019	1.193515	0	0	(34,545)	0	0		0	0	0	(34,545)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2021	06/21/2021	06/21/2021	Sale	0	3,703,096	1.193029	0	0	5,988	0	0		0	0	0	5,988	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2021	06/21/2021	06/21/2021	Sale	0	2,338,056	1.19434	0	0	6,343	0	0		0	0	0	6,343	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	04/19/2021	04/19/2021	Sale	0	286,130	1.19221	0	0	(2,338)	0	0		0	0	0	(2,338)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	04/19/2021	04/19/2021	Sale	0	286,130	1.19221	0	0	(2,338)	0	0		0	0	0	(2,338)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	04/19/2021	04/19/2021	Sale	0	366,606	1.19221	0	0	(2,995)	0	0		0	0	0	(2,995)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2021	04/19/2021	04/19/2021	Sale	0	366,606	1.19221	0	0	(2,995)	0	0		0	0	0	(2,995)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/25/2021	04/27/2021	04/27/2021	Sale	0	357,344	1.18047	0	0	(8,379)	0	0		0	0	0	(8,379)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/25/2021	04/27/2021	04/27/2021	Sale	0	630,160	1.18047	0	0	(14,776)	0	0		0	0	0	(14,776)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/25/2021	04/27/2021	04/27/2021	Sale	0	212,886	1.18047	0	0	(4,992)	0	0		0	0	0	(4,992)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	04/29/2021	04/29/2021	Sale	0	326,203	1.18069	0	0	(8,429)	0	0		0	0	0	(8,429)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	04/29/2021	04/29/2021	Sale	0	7,692,489	1.18069	0	0	(198,780)	0	0		0	0	0	(198,780)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	06/30/2021	06/30/2021	Sale	0	1,538,318	1.1797	0	0	(8,085)	0	0		0	0	0	(8,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	06/30/2021	06/30/2021	Sale	0	8,317,753	1.1797	0	0	(43,715)	0	0		0	0	0	(43,715)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2021	06/30/2021	06/30/2021	Sale	0	12,815,413	1.1797	0	0	(67,352)	0	0		0	0	0	(67,352)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2021	04/21/2021	04/21/2021	Sale	0	59,397	1.1739	0	0	(1,465)	0	0		0	0	0	(1,465)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2021	04/21/2021	04/21/2021	Sale	0	96,501	1.1739	0	0	(2,380)	0	0		0	0	0	(2,380)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/01/2021	04/19/2021	04/19/2021	Sale	0	4,301,923	1.17514	0	0	(98,145)	0	0		0	0	0	(98,145)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/01/2021	04/19/2021	04/19/2021	Sale	0	4,301,923	1.17514	0	0	(98,145)	0	0		0	0	0	(98,145)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/01/2021	04/19/2021	04/19/2021	Sale	0	5,511,839	1.17514	0	0	(125,749)	0	0		0	0	0	(125,749)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/01/2021	04/19/2021	04/19/2021	Sale	0	5,511,839	1.17514	0	0	(125,749)	0	0		0	0	0	(125,749)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/19/2021	04/19/2021	Sale	0	759,859	1.18728	0	0	(9,389)	0	0		0	0	0	(9,389)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/19/2021	04/19/2021	Sale	0	759,859	1.18728	0	0	(9,389)	0	0		0	0	0	(9,389)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/19/2021	04/19/2021	Sale	0	973,569	1.18728	0	0	(12,029)	0	0		0	0	0	(12,029)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	04/19/2021	04/19/2021	Sale	0	973,569	1.18728	0	0	(12,029)	0	0		0	0	0	(12,029)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	2,742,893	1.191	0	0	19,691	0	0		0	0	0	19,691	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	567,574	1.191	0	0	4,075	0	0		0	0	0	4,075	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,065,908	1.191	0	0	7,652	0	0		0	0	0	7,652	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	461,726	1.191	0	0	3,315	0	0		0	0	0	3,315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/09/2021	07/13/2021	07/13/2021	Sale	0	1,385,680	1.191	0	0	9,948	0	0		0	0	0	9,948	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	9,274,418	1.19949	0	0	146,443	0	0		0	0	0	146,443	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	9,274,418	1.19949	0	0	146,443	0	0		0	0	0	146,443	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	11,882,849	1.19949	0	0	187,631	0	0		0	0	0	187,631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2021	07/19/2021	07/19/2021	Sale	0	11,882,849	1.19949	0	0	187,631	0	0		0	0	0	187,631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/23/2021	05/27/2021	05/27/2021	Sale	0	361,363	1.2071	0	0	(3,907)	0	0		0	0	0	(3,907)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/23/2021	05/27/2021	05/27/2021	Sale	0	637,247	1.2071	0	0	(6,889)	0	0		0	0	0	(6,889)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/23/2021	05/27/2021	05/27/2021	Sale	0	215,280	1.2071	0	0	(2,327)	0	0		0	0	0	(2,327)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/23/2021	07/27/2021	07/27/2021	Sale	0	3,295,796	1.2095	0	0	73,437	0	0		0	0	0	73,437	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/23/2021	07/27/2021	07/27/2021	Sale	0	5,811,985	1.2095	0	0	129,502	0	0		0	0	0	129,502	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/23/2021	07/27/2021	07/27/2021	Sale	0	1,963,453	1.2095	0	0	43,750	0	0		0	0	0	43,750	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/27/2021	05/28/2021	05/28/2021	Sale	0	335,555	1.20899	0	0	(2,542)	0	0		0	0	0	(2,542)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/27/2021	05/28/2021	05/28/2021	Sale	0	7,913,015	1.20899	0	0	(59,954)	0	0		0	0	0	(59,954)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/28/2021	11/01/2021	11/01/2021	Sale	0	52,593	1.2144	0	0	2,397	0	0		0	0	0	2,397	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/28/2021	11/01/2021	11/01/2021	Sale	0	35,040	1.2144	0	0	1,597	0	0		0	0	0	1,597	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/04/2021	07/15/2021	07/15/2021	Sale	0	5,402	1.203419	0	0	97	0	0		0	0	0	97	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/04/2021	07/15/2021	07/15/2021	Sale	0	22,012	1.20342	0	0	395	0	0		0	0	0	395	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/04/2021	07/19/2021	07/19/2021	Sale	0	2,921,244	1.20391	0	0	56,682	0	0		0	0	0	56,682	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/04/2021	07/19/2021	07/19/2021	Sale	0	2,921,244	1.20391	0	0	56,682	0	0		0	0	0	56,682	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/04/2021	07/19/2021	07/19/2021	Sale	0	3,742,844	1.20391	0	0	72,624	0	0		0	0	0	72,624	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/04/2021	07/19/2021	07/19/2021	Sale	0	3,742,844	1.20391	0	0	72,624	0	0		0	0	0	72,624	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/07/2021	07/19/2021	07/19/2021	Sale	0	389,814	1.21817	0	0	12,038	0	0		0	0	0	12,038	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/07/2021	07/19/2021	07/19/2021	Sale	0	389,814	1.21817	0	0	12,038	0	0		0	0	0	12,038	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/07/2021	07/19/2021	07/19/2021	Sale	0	499,450	1.21817	0	0	15,424	0	0		0	0	0	15,424	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/07/2021	07/19/2021	07/19/2021	Sale	0	499,450	1.21817	0	0	15,424	0	0		0	0	0	15,424	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/18/2021	07/19/2021	07/19/2021	Sale	0	587,639	1.22425	0	0	20,976	0	0		0	0	0	20,976	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/18/2021	07/19/2021	07/19/2021	Sale	0	587,639	1.22425	0	0	20,976	0	0		0	0	0	20,976	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/18/2021	07/19/2021	07/19/2021	Sale	0	752,914	1.22425	0	0	26,876	0	0		0	0	0	26,876	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/18/2021	07/19/2021	07/19/2021	Sale	0	752,914	1.22425	0	0	26,876	0	0		0	0	0	26,876	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/26/2021	08/31/2021	08/31/2021	Sale	0	7,765,843	1.2244	0	0	278,756	0	0		0	0	0	278,756	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	12/13/2021	12/13/2021	Sale	0	3,050,052	1.22164	0	0	234,913	0	0		0	0	0	234,913	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	12/13/2021	12/13/2021	Sale	0	138,011	1.22164	0	0	10,630	0	0		0	0	0	10,630	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	12/13/2021	12/13/2021	Sale	0	1,780,347	1.22164	0	0	137,121	0	0		0	0	0	137,121	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	12/13/2021	12/13/2021	Sale	0	634,852	1.22164	0	0	48,896	0	0		0	0	0	48,896	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2021	12/13/2021	12/13/2021	Sale	0	1,297,307	1.22164	0	0	99,918	0	0		0	0	0	99,918	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	07/19/2021	07/19/2021	Sale	0	3,907,299	1.21049	0	0	96,642	0	0		0	0	0	96,642	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	07/19/2021	07/19/2021	Sale	0	3,907,299	1.21049	0	0	96,642	0	0		0	0	0	96,642	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	07/19/2021	07/19/2021	Sale	0	5,006,227	1.21049	0	0	123,823	0	0		0	0	0	123,823	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	07/19/2021	07/19/2021	Sale	0	5,006,227	1.21049	0	0	123,823	0	0		0	0	0	123,823	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	1,299,837	1.21415	0	0	34,526	0	0		0	0	0	34,526	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	325,438	1.21415	0	0	8,644	0	0		0	0	0	8,644	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	536,973	1.21415	0	0	14,263	0	0		0	0	0	14,263	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	09/15/2021	09/15/2021	Sale	0	692,034	1.21415	0	0	18,382	0	0		0	0	0	18,382	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2021	10/19/2021	10/19/2021	Sale	0	27,110	1.21296	0	0	1,084	0	0		0	0	0	1,084	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	2,335,433	1.193	0	0	40,131	0	0		0	0	0	40,131	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2021	09/20/2021	09/20/2021	Sale	0	3,598,518	1.193	0	0	61,835	0	0		0	0	0	61,835	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2021	10/18/2021	10/18/2021	Sale	0	13,852	1.19469	0	0	400	0	0		0	0	0	400	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2021	10/18/2021	10/18/2021	Sale	0	22,756	1.19469	0	0	658	0	0		0	0	0	658	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/25/2021	07/19/2021	07/19/2021	Sale	0	382,410	1.19503	0	0	4,634	0	0		0	0	0	4,634	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/25/2021	07/19/2021	07/19/2021	Sale	0	382,410	1.19503	0	0	4,634	0	0		0	0	0	4,634	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/25/2021	07/19/2021	07/19/2021	Sale	0	489,963	1.19503	0	0	5,937	0	0		0	0	0	5,937	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/25/2021	07/19/2021	07/19/2021	Sale	0	489,962	1.19503	0	0	5,937	0	0		0	0	0	5,937	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	1,558,791	1.1954	0	0	47,530	0	0		0	0	0	47,530	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	8,428,450	1.1954	0	0	256,999	0	0		0	0	0	256,999	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	09/30/2021	09/30/2021	Sale	0	12,985,967	1.1954	0	0	395,967	0	0		0	0	0	395,967	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/02/2021	07/19/2021	07/19/2021	Sale	0	284,970	1.187375	0	0	1,638	0	0		0	0	0	1,638	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/02/2021	07/19/2021	07/19/2021	Sale	0	284,970	1.187375	0	0	1,638	0	0		0	0	0	1,638	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/02/2021	07/19/2021	07/19/2021	Sale	0	365,118	1.187375	0	0	2,099	0	0		0	0	0	2,099	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/02/2021	07/19/2021	07/19/2021	Sale	0	365,118	1.187375	0	0	2,099	0	0		0	0	0	2,099	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	3,039,698	1.1897	0	0	82,399	0	0		0	0	0	82,399	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	628,990	1.1897	0	0	17,050	0	0		0	0	0	17,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	1,181,248	1.1897	0	0	32,021	0	0		0	0	0	32,021	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	511,689	1.1897	0	0	13,871	0	0		0	0	0	13,871	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2021	10/13/2021	10/13/2021	Sale	0	1,535,623	1.1897	0	0	41,627	0	0		0	0	0	41,627	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	7,036,659	1.183368	0	0	112,492	0	0		0	0	0	112,492	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	7,036,659	1.183368	0	0	112,492	0	0		0	0	0	112,492	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	9,015,720	1.183368	0	0	144,130	0	0		0	0	0	144,130	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/15/2021	10/19/2021	10/19/2021	Sale	0	9,015,720	1.183368	0	0	144,130	0	0		0	0	0	144,130	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2021	10/27/2021	10/27/2021	Sale	0	4,770,843	1.17885	0	0	77,905	0	0		0	0	0	77,905	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2021	10/27/2021	10/27/2021	Sale	0	1,611,726	1.17885	0	0	26,319	0	0		0	0	0	26,319	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2021	10/27/2021	10/27/2021	Sale	0	2,705,397	1.17885	0	0	44,178	0	0		0	0	0	44,178	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2021	10/19/2021	10/19/2021	Sale	0	285,101	1.18792	0	0	5,633	0	0		0	0	0	5,633	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2021	10/19/2021	10/19/2021	Sale	0	285,101	1.18792	0	0	5,633	0	0		0	0	0	5,633	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2021	10/19/2021	10/19/2021	Sale	0	365,285	1.18792	0	0	7,217	0	0		0	0	0	7,217	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2021	10/19/2021	10/19/2021	Sale	0	365,285	1.18792	0	0	7,217	0	0		0	0	0	7,217	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/25/2021	08/26/2021	08/26/2021	Sale	0	546,406	1.1761	0	0	302	0	0		0	0	0	302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/25/2021	08/26/2021	08/26/2021	Sale	0	963,563	1.1761	0	0	533	0	0		0	0	0	533	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/25/2021	08/26/2021	08/26/2021	Sale	0	325,519	1.1761	0	0	180	0	0		0	0	0	180	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/26/2021	11/29/2021	11/29/2021	Sale	0	7,225,560	1.1774	0	0	310,219	0	0		0	0	0	310,219	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/02/2021	10/19/2021	10/19/2021	Sale	0	285,010	1.18754	0	0	5,542	0	0		0	0	0	5,542	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/02/2021	10/19/2021	10/19/2021	Sale	0	285,010	1.18754	0	0	5,542	0	0		0	0	0	5,542	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/02/2021	10/19/2021	10/19/2021	Sale	0	365,168	1.18754	0	0	7,100	0	0		0	0	0	7,100	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/02/2021	10/19/2021	10/19/2021	Sale	0	365,168	1.18754	0	0	7,100	0	0		0	0	0	7,100	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	1,243,188	1.18035	0	0	58,139	0	0		0	0	0	58,139	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	311,254	1.18035	0	0	14,556	0	0		0	0	0	14,556	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	513,570	1.18035	0	0	24,018	0	0		0	0	0	24,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/13/2021	12/15/2021	12/15/2021	Sale	0	661,874	1.18035	0	0	30,953	0	0		0	0	0	30,953	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	3,452,337	1.1782	0	0	144,311	0	0		0	0	0	144,311	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/16/2021	12/20/2021	12/20/2021	Sale	0	2,395,092	1.1782	0	0	100,117	0	0		0	0	0	100,117	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/28/2021	12/30/2021	12/30/2021	Sale	0	12,721,444	1.17125	0	0	414,363	0	0		0	0	0	414,363	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/28/2021	12/30/2021	12/30/2021	Sale	0	1,527,038	1.17125	0	0	49,739	0	0		0	0	0	49,739	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/28/2021	12/30/2021	12/30/2021	Sale	0	8,256,764	1.17125	0	0	268,940	0	0		0	0	0	268,940	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/28/2021	11/30/2021	11/30/2021	Sale	0	5,617	1.168	0	0	204	0	0		0	0	0	204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/28/2021	11/30/2021	11/30/2021	Sale	0	2,034	1.167999	0	0	74	0	0		0	0	0	74	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/28/2021	11/30/2021	11/30/2021	Sale	0	2,288	1.168001	0	0	83	0	0		0	0	0	83	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/28/2021	11/30/2021	11/30/2021	Sale	0	1,426	1.167999	0	0	52	0	0		0	0	0	52	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/28/2021	11/30/2021	11/30/2021	Sale	0	3,629	1.167999	0	0	132	0	0		0	0	0	132	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/28/2021	11/30/2021	11/30/2021	Sale	0	5,233	1.168	0	0	190	0	0		0	0	0	190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/28/2021	12/30/2021	12/30/2021	Sale	0	3,357	1.130102	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/28/2021	12/30/2021	12/30/2021	Sale	0	403	1.130087	0	0	(1)	0	0		0	0	0	(1)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/28/2021	12/30/2021	12/30/2021	Sale	0	2,179	1.1301	0	0	(6)	0	0		0	0	0	(6)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/25/2021	09/29/2021	09/29/2021	Sale	0	30,052,539	1.19518	0	0	843,607	0	0		0	0	0	843,607	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/25/2021	12/08/2021	12/08/2021	Sale	0	4,939,482	1.19716	0	0	255,193	0	0		0	0	0	255,193	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/25/2021	12/08/2021	12/08/2021	Sale	0	12,407,966	1.19716	0	0	641,044	0	0		0	0	0	641,044	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	06/29/2021	06/29/2021	Sale	0	27,999,895	1.1923	0	0	42,271	0	0		0	0	0	42,271	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2021	10/07/2021	10/07/2021	Sale	0	30,040,469	1.1947	0	0	920,299	0	0		0	0	0	920,299	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/29/2021	07/07/2021	07/07/2021	Sale	0	27,945,882	1.19	0	0	247,756	0	0		0	0	0	247,756	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2021	10/07/2021	10/07/2021	Sale	0	29,834,282	1.1865	0	0	773,202	0	0		0	0	0	773,202	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	235,460	1.1773	0	0	(9,660)	0	0		0	9,270	0	(9,660)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	2,001,410	1.1773	0	0	(82,110)	0	0		0	78,793	0	(82,110)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	4,826,930	1.1773	0	0	(198,030)	0	0		0	190,030	0	(198,030)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	79,703,210	1.1773	0	0	(3,269,910)	0	0		0	3,137,806	0	(3,269,910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	470,920	1.1773	0	0	(19,320)	0	0		0	18,539	0	(19,320)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	1,530,490	1.1773	0	0	(62,790)	0	0		0	60,253	0	(62,790)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	353,190	1.1773	0	0	(14,490)	0	0		0	13,905	0	(14,490)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	9,771,590	1.1773	0	0	(400,890)	0	0		0	384,694	0	(400,890)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	470,920	1.1773	0	0	(19,320)	0	0		0	18,539	0	(19,320)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	7,887,910	1.1773	0	0	(323,610)	0	0		0	310,536	0	(323,610)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	11,066,620	1.1773	0	0	(454,020)	0	0		0	435,678	0	(454,020)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	1,412,760	1.1773	0	0	(57,960)	0	0		0	55,618	0	(57,960)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	6,475,150	1.1773	0	0	(265,650)	0	0		0	254,918	0	(265,650)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	7,534,720	1.1773	0	0	(309,120)	0	0		0	296,632	0	(309,120)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	166,470,220	1.1773	0	0	(6,829,620)	0	0		0	6,553,703	0	(6,829,620)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	1,883,680	1.1773	0	0	(77,280)	0	0		0	74,158	0	(77,280)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	588,650	1.1773	0	0	(24,150)	0	0		0	23,174	0	(24,150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	6,592,880	1.1773	0	0	(270,480)	0	0		0	259,553	0	(270,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	53,684,880	1.1773	0	0	(2,202,480)	0	0		0	2,113,500	0	(2,202,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	2,119,140	1.1773	0	0	(86,940)	0	0		0	83,428	0	(86,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	8,005,640	1.1773	0	0	(328,440)	0	0		0	315,171	0	(328,440)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	56,863,590	1.1773	0	0	(2,332,890)	0	0		0	2,238,641	0	(2,332,890)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/08/2020	01/08/2021	01/08/2021	Sale	0	14,716,250	1.1773	0	0	(603,750)	0	0		0	579,359	0	(603,750)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	246,748	1.23374	0	0	8,798	0	0		0	0	0	8,798	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	2,467,480	1.23374	0	0	87,980	0	0		0	0	0	87,980	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	5,921,952	1.23374	0	0	211,152	0	0		0	0	0	211,152	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	94,504,484	1.23374	0	0	3,369,634	0	0		0	0	0	3,369,634	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	493,496	1.23374	0	0	17,596	0	0		0	0	0	17,596	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	1,850,610	1.23374	0	0	65,985	0	0		0	0	0	65,985	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	370,122	1.23374	0	0	13,197	0	0		0	0	0	13,197	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	11,967,278	1.23374	0	0	426,703	0	0		0	0	0	426,703	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	616,870	1.23374	0	0	21,995	0	0		0	0	0	21,995	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	9,993,294	1.23374	0	0	356,319	0	0		0	0	0	356,319	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	13,324,392	1.23374	0	0	475,092	0	0		0	0	0	475,092	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	1,727,236	1.23374	0	0	61,586	0	0		0	0	0	61,586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	7,155,692	1.23374	0	0	255,142	0	0		0	0	0	255,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	8,266,058	1.23374	0	0	294,733	0	0		0	0	0	294,733	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	187,405,106	1.23374	0	0	6,682,081	0	0		0	0	0	6,682,081	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	1,603,862	1.23374	0	0	57,187	0	0		0	0	0	57,187	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	616,870	1.23374	0	0	21,995	0	0		0	0	0	21,995	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	7,155,692	1.23374	0	0	255,142	0	0		0	0	0	255,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	59,589,642	1.23374	0	0	2,124,717	0	0		0	0	0	2,124,717	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	3,207,724	1.23374	0	0	114,374	0	0		0	0	0	114,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	9,253,050	1.23374	0	0	329,925	0	0		0	0	0	329,925	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	62,797,366	1.23374	0	0	2,239,091	0	0		0	0	0	2,239,091	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2021	04/08/2021	04/08/2021	Sale	0	16,285,368	1.23374	0	0	580,668	0	0		0	0	0	580,668	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	356,715	1.18905	0	0	1,080	0	0		0	0	0	1,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	2,615,910	1.18905	0	0	7,920	0	0		0	0	0	7,920	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	6,301,965	1.18905	0	0	19,080	0	0		0	0	0	19,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	103,209,540	1.18905	0	0	312,480	0	0		0	0	0	312,480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	475,620	1.18905	0	0	1,440	0	0		0	0	0	1,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	1,902,480	1.18905	0	0	5,760	0	0		0	0	0	5,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	356,715	1.18905	0	0	1,080	0	0		0	0	0	1,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	12,960,645	1.18905	0	0	39,240	0	0		0	0	0	39,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	594,525	1.18905	0	0	1,800	0	0		0	0	0	1,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	11,058,165	1.18905	0	0	33,480	0	0		0	0	0	33,480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	13,792,980	1.18905	0	0	41,760	0	0		0	0	0	41,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	1,902,480	1.18905	0	0	5,760	0	0		0	0	0	5,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	7,966,635	1.18905	0	0	24,120	0	0		0	0	0	24,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	9,155,685	1.18905	0	0	27,720	0	0		0	0	0	27,720	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	208,559,370	1.18905	0	0	631,440	0	0		0	0	0	631,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	2,259,195	1.18905	0	0	6,840	0	0		0	0	0	6,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	1,426,860	1.18905	0	0	4,320	0	0		0	0	0	4,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	8,085,540	1.18905	0	0	24,480	0	0		0	0	0	24,480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	67,894,755	1.18905	0	0	205,560	0	0		0	0	0	205,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	4,637,295	1.18905	0	0	14,040	0	0		0	0	0	14,040	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	10,582,545	1.18905	0	0	32,040	0	0		0	0	0	32,040	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	67,656,945	1.18905	0	0	204,840	0	0		0	0	0	204,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/06/2021	07/08/2021	07/08/2021	Sale	0	18,430,275	1.18905	0	0	55,800	0	0		0	0	0	55,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	355,046	1.183485	0	0	7,826	0	0		0	0	0	7,826	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	2,485,319	1.183485	0	0	54,779	0	0		0	0	0	54,779	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	6,035,774	1.183485	0	0	133,034	0	0		0	0	0	133,034	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	101,543,013	1.183485	0	0	2,238,093	0	0		0	0	0	2,238,093	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	473,394	1.183485	0	0	10,434	0	0		0	0	0	10,434	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	2,130,273	1.183485	0	0	46,953	0	0		0	0	0	46,953	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	473,394	1.183485	0	0	10,434	0	0		0	0	0	10,434	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	12,189,896	1.183485	0	0	268,676	0	0		0	0	0	268,676	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	591,743	1.183485	0	0	13,043	0	0		0	0	0	13,043	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	10,414,668	1.183485	0	0	229,548	0	0		0	0	0	229,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	13,491,729	1.183485	0	0	297,369	0	0		0	0	0	297,369	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	2,011,925	1.183485	0	0	44,345	0	0		0	0	0	44,345	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	8,402,744	1.183485	0	0	185,204	0	0		0	0	0	185,204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	8,994,486	1.183485	0	0	198,246	0	0		0	0	0	198,246	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	219,773,165	1.183485	0	0	4,843,985	0	0		0	0	0	4,843,985	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	2,485,319	1.183485	0	0	54,779	0	0		0	0	0	54,779	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	1,893,576	1.183485	0	0	41,736	0	0		0	0	0	41,736	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	8,876,138	1.183485	0	0	195,638	0	0		0	0	0	195,638	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	72,784,328	1.183485	0	0	1,604,228	0	0		0	0	0	1,604,228	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	6,390,819	1.183485	0	0	140,859	0	0		0	0	0	140,859	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	11,834,850	1.183485	0	0	260,850	0	0		0	0	0	260,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	71,245,797	1.183485	0	0	1,570,317	0	0		0	0	0	1,570,317	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2021	10/08/2021	10/08/2021	Sale	0	18,935,760	1.183485	0	0	417,360	0	0		0	0	0	417,360	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/12/2021	11/12/2021	Sale	0	5,146	1.1479	0	0	15	0	0		0	0	0	15	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/12/2021	11/12/2021	Sale	0	31,906	1.1479	0	0	96	0	0		0	0	0	96	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/12/2021	11/12/2021	Sale	0	1,029	1.147903	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/12/2021	11/12/2021	Sale	0	5,146	1.1479	0	0	15	0	0		0	0	0	15	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/12/2021	11/12/2021	Sale	0	1,029	1.147903	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/12/2021	11/12/2021	Sale	0	2,058	1.147902	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/10/2021	11/12/2021	11/12/2021	Sale	0	2,058	1.147902	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2021	12/31/2021	12/31/2021	Sale	0	2,431,605	1.37638	0	0	(255,619)	0	0		0	0	0	(255,619)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2021	12/31/2021	12/31/2021	Sale	0	2,359,313	1.33546	0	0	33,549	0	0		0	0	0	33,549	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	12/31/2021	12/31/2021	Sale	0	4,799,814	1.41171	0	0	194,684	0	0		0	0	0	194,684	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	12/31/2021	12/31/2021	Sale	0	298,360	1.4918	0	0	27,470	0	0		0	0	0	27,470	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2019	12/31/2021	12/31/2021	Sale	0	268,480	1.3424	0	0	(2,410)	0	0		0	0	0	(2,410)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2019	12/31/2021	12/31/2021	Sale	0	404,700	1.349	0	0	(1,635)	0	0		0	0	0	(1,635)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	12/31/2021	12/31/2021	Sale	0	650,625	1.30125	0	0	(26,600)	0	0		0	0	0	(26,600)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2020	12/31/2021	12/31/2021	Sale	0	260,538	1.30269	0	0	(10,352)	0	0		0	0	0	(10,352)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2021	12/31/2021	12/31/2021	Sale	0	680,825	1.36165	0	0	3,600	0	0		0	0	0	3,600	0	0	FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other												0	0	14,266,485	0	0	XXX	0	49,791,100	0	13,265,501	0	0	XXX
1479999999. Subtotal - Forwards												0	0	(13,663,452)	0	0	XXX	0	45,630,678	(55,236)	(9,510,421)	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(20,023,438)	0	20,751,287	11,533,966	0	XXX	0	17,689,880	1,830,892	18,209,790	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												120,488,870	3,865,197	48,384,895	4,580,208	0	XXX	(370,622,580)	87,345,713	(16,409,360)	(58,897,725)	0	0	XXX
1719999999. Subtotal - Replication												20,637,707	158,729,444	162,973,747	27,085,278	0	XXX	0	0	(7,285,804)	(8,511,053)	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												121,103,139	162,594,641	232,109,930	43,199,451	0	XXX	(370,622,580)	105,035,593	(21,864,273)	(49,198,988)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
38H2	215	21,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	144.8999	146.4375	57,109	0	0	0	0	330,582	330,582	526,750	PD (Duration)	1,000
38H2	493	49,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	144.8999	146.4375	130,953	0	0	0	0	758,033	758,033	1,207,850	PD (Duration)	1,000
38H2	76	7,600,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	144.9077	146.4375	20,188	0	0	0	0	116,263	116,263	186,200	PD (Duration)	1,000
38H2	524	52,400,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	145.5015	146.4375	139,188	0	0	0	0	490,480	490,480	1,283,800	PD (Duration)	1,000
38H2	1,334	133,400,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/24/2021	143.8140	146.4375	354,344	0	0	0	0	3,499,789	3,499,789	3,268,300	PD (Duration)	1,000
38H2	1,482	148,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/24/2021	143.8140	146.4375	393,656	0	0	0	0	3,888,071	3,888,071	3,630,900	PD (Duration)	1,000
46H2	210	22,663,005	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/15/2021	2,158.3814	2,242.8000	(43,050)	0	0	0	0	886,395	886,395	1,260,000	EL (Equity Risk Liability)	50
46H2	30	3,252,299	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	2,168.1990	2,242.8000	(6,150)	0	0	0	0	111,902	111,902	180,000	EL (Equity Risk Liability)	50
46H2	65	7,133,365	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	2,194.8814	2,242.8000	(13,325)	0	0	0	0	155,735	155,735	390,000	EL (Equity Risk Liability)	50
46H2	100	10,998,737	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.7474	2,242.8000	(20,500)	0	0	0	0	215,263	215,263	600,000	EL (Equity Risk Liability)	50
46H2	150	16,498,306	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.7741	2,242.8000	(30,750)	0	0	0	0	322,695	322,695	900,000	EL (Equity Risk Liability)	50
46H2	200	21,998,704	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.8704	2,242.8000	(41,000)	0	0	0	0	429,296	429,296	1,200,000	EL (Equity Risk Liability)	50
46H2	100	10,999,540	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,199.9079	2,242.8000	(20,500)	0	0	0	0	214,461	214,461	600,000	EL (Equity Risk Liability)	50
46H2	100	11,000,037	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/21/2021	2,200.0074	2,242.8000	(20,500)	0	0	0	0	213,963	213,963	600,000	EL (Equity Risk Liability)	50
46H2	100	11,093,237	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/22/2021	2,218.6474	2,242.8000	(20,500)	0	0	0	0	120,763	120,763	600,000	EL (Equity Risk Liability)	50
46H2	107	11,976,710	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/23/2021	2,238.6374	2,242.8000	(21,935)	0	0	0	0	22,270	22,270	642,000	EL (Equity Risk Liability)	50
46H2	93	10,447,840	E-Mini Russ 2000 RTY Mar 2022 000046H2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/29/2021	2,246.8474	2,242.8000	(19,065)	0	0	0	0	(18,820)	(18,820)	558,000	EL (Equity Risk Liability)	50
ESH2	3,170	745,375,002	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	4,702.6814	4,758.5000	(2,179,375)	0	0	0	0	8,847,248	8,847,248	36,455,000	EL (Equity Risk Liability)	50
ESH2	400	93,180,628	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/14/2021	4,659.0314	4,758.5000	(275,000)	0	0	0	0	1,989,372	1,989,372	4,600,000	EL (Equity Risk Liability)	50
ESH2	400	94,006,628	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	4,758.5000	(275,000)	0	0	0	0	1,163,372	1,163,372	4,600,000	EL (Equity Risk Liability)	50
ESH2	185	43,478,065	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/16/2021	4,700.3314	4,758.5000	(127,188)	0	0	0	0	538,060	538,060	2,127,500	EL (Equity Risk Liability)	50
FVH2	1,851	185,100,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	121.0482	120.9766	130,148	0	0	0	0	(132,684)	(132,684)	1,712,175	PD (Duration)	1,000
FVH2	1,906	190,600,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	120.4623	120.9766	134,016	0	0	0	0	980,170	980,170	1,763,050	PD (Duration)	1,000
TYH2	626	62,600,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	130.0796	130.4688	39,125	0	0	0	0	243,611	243,611	939,000	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TYH2	327	32,700,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/22/2021	130.0796	130.4688	20,438	0	0	0	0	127,254	127,254	490,500	PD (Duration)	1,000
USH2	1	100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	157.9078	160.4375	563	0	0	0	0	2,530	2,530	3,500	PD (Duration)	1,000
USH2	1	100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	157.9390	160.4375	563	0	0	0	0	2,498	2,498	3,500	PD (Duration)	1,000
USH2	720	72,000,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	158.7593	160.4375	405,000	0	0	0	0	1,208,281	1,208,281	2,520,000	PD (Duration)	1,000
USH2	712	71,200,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	158.7593	160.4375	400,500	0	0	0	0	1,194,855	1,194,855	2,492,000	PD (Duration)	1,000
USH2	1,237	123,700,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/24/2021	157.8140	160.4375	695,813	0	0	0	0	3,245,245	3,245,245	4,329,500	PD (Duration)	1,000
USH2	1	100,000	U.S. Long Bond Future Mar 2022 0000USH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/24/2021	157.8765	160.4375	563	0	0	0	0	2,561	2,561	3,500	PD (Duration)	1,000
WNH2	49	4,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/18/2021	193.3922	197.1250	76,563	0	0	0	0	182,907	182,907	318,500	PD (Duration)	1,000
WNH2	49	4,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/18/2021	193.3922	197.1250	76,563	0	0	0	0	182,907	182,907	318,500	PD (Duration)	1,000
WNH2	631	63,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/19/2021	194.3531	197.1250	985,938	0	0	0	0	1,749,048	1,749,048	4,101,500	PD (Duration)	1,000
WNH2	2,969	296,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/22/2021	196.5563	197.1250	4,639,063	0	0	0	0	1,688,596	1,688,596	19,298,500	PD (Duration)	1,000
WNH2	1,419	141,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/22/2021	196.5797	197.1250	2,217,188	0	0	0	0	773,788	773,788	9,223,500	PD (Duration)	1,000
WNH2	744	74,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/22/2021	196.5797	197.1250	1,162,500	0	0	0	0	405,707	405,707	4,836,000	PD (Duration)	1,000
WNH2	1,480	148,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/22/2021	196.5797	197.1250	2,312,500	0	0	0	0	807,051	807,051	9,620,000	PD (Duration)	1,000
WNH2	1,980	198,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	193.9625	197.1250	3,093,750	0	0	0	0	6,261,735	6,261,735	12,870,000	PD (Duration)	1,000
WNH2	2,969	296,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	193.9938	197.1250	4,639,063	0	0	0	0	9,296,659	9,296,659	19,298,500	PD (Duration)	1,000
WNH2	3,958	395,800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	193.9938	197.1250	6,184,375	0	0	0	0	12,393,458	12,393,458	25,727,000	PD (Duration)	1,000
WNH2	2,968	296,800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	193.9938	197.1250	4,637,500	0	0	0	0	9,293,528	9,293,528	19,292,000	PD (Duration)	1,000
WNH2	989	98,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/23/2021	194.0016	197.1250	1,545,313	0	0	0	0	3,089,072	3,089,072	6,428,500	PD (Duration)	1,000
WNH2	2,968	296,800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/24/2021	192.1891	197.1250	4,637,500	0	0	0	0	14,649,840	14,649,840	19,292,000	PD (Duration)	1,000
WNH2	2,968	296,800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/24/2021	192.1891	197.1250	4,637,500	0	0	0	0	14,649,840	14,649,840	19,292,000	PD (Duration)	1,000
WNH2	2,968	296,800,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/24/2021	192.2203	197.1250	4,637,500	0	0	0	0	14,557,090	14,557,090	19,292,000	PD (Duration)	1,000
WNH2	779	77,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/26/2021	193.9391	197.1250	1,217,188	0	0	0	0	2,481,839	2,481,839	5,063,500	PD (Duration)	1,000
WNH2	989	98,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/26/2021	193.9703	197.1250	1,545,313	0	0	0	0	3,119,979	3,119,979	6,428,500	PD (Duration)	1,000
WNH2	495	49,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/26/2021	193.9703	197.1250	773,438	0	0	0	0	1,561,567	1,561,567	3,217,500	PD (Duration)	1,000
WNH2	704	70,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	11/26/2021	193.9703	197.1250	1,100,000	0	0	0	0	2,220,895	2,220,895	4,576,000	PD (Duration)	1,000
WNH2	80	8,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	12/09/2021	197.2828	197.1250	125,000	0	0	0	0	(12,626)	(12,626)	520,000	PD (Duration)	1,000
WNH2	170	17,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q20BFQTQ27	12/09/2021	197.3141	197.1250	265,625	0	0	0	0	(32,142)	(32,142)	1,105,000	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH2	100	10,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/09/2021	197.9703	197.1250	156,250	0	0	0	0	(84,532)	(84,532)	650,000	PD (Duration)	1,000
WNH2	19	1,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.5016	197.1250	29,688	0	0	0	0	(45,155)	(45,155)	123,500	PD (Duration)	1,000
WNH2	10	1,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.5328	197.1250	15,625	0	0	0	0	(24,078)	(24,078)	65,000	PD (Duration)	1,000
WNH2	64	6,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.5328	197.1250	100,000	0	0	0	0	(154,100)	(154,100)	416,000	PD (Duration)	1,000
WNH2	181	18,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.5328	197.1250	282,813	0	0	0	0	(435,815)	(435,815)	1,176,500	PD (Duration)	1,000
WNH2	240	24,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.5641	197.1250	375,000	0	0	0	0	(585,377)	(585,377)	1,560,000	PD (Duration)	1,000
WNH2	136	13,600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.5641	197.1250	212,500	0	0	0	0	(331,714)	(331,714)	884,000	PD (Duration)	1,000
WNH2	13	1,300,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.6891	197.1250	20,313	0	0	0	0	(33,333)	(33,333)	84,500	PD (Duration)	1,000
WNH2	21	2,100,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.7203	197.1250	32,813	0	0	0	0	(54,502)	(54,502)	136,500	PD (Duration)	1,000
WNH2	150	15,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.7203	197.1250	234,375	0	0	0	0	(389,298)	(389,298)	975,000	PD (Duration)	1,000
WNH2	157	15,700,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.7203	197.1250	245,313	0	0	0	0	(407,465)	(407,465)	1,020,500	PD (Duration)	1,000
WNH2	129	12,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	199.7516	197.1250	201,563	0	0	0	0	(338,828)	(338,828)	838,500	PD (Duration)	1,000
WNH2	200	20,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	199.1891	197.1250	312,500	0	0	0	0	(412,814)	(412,814)	1,300,000	PD (Duration)	1,000
WNH2	135	13,500,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	199.6891	197.1250	210,938	0	0	0	0	(346,149)	(346,149)	877,500	PD (Duration)	1,000
WNH2	200	20,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	199.7203	197.1250	312,500	0	0	0	0	(519,064)	(519,064)	1,300,000	PD (Duration)	1,000
WNH2	6	600,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	199.8766	197.1250	9,375	0	0	0	0	(16,509)	(16,509)	39,000	PD (Duration)	1,000
WNH2	29	2,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	199.9078	197.1250	45,313	0	0	0	0	(80,702)	(80,702)	188,500	PD (Duration)	1,000
WNH2	1,004	100,400,000	US ULTRA T-BOND Mar 2022 0000WNH2	Liability Hedge	N/A	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	196.5641	197.1250	1,568,750	0	0	0	0	563,174	563,174	6,526,000	LD (Liability Cashflow)	1,000
1539999999. Subtotal - Long Futures - Hedging Other												54,683,327	0	0	0	0	126,793,991	126,793,991	307,953,025	XXX	XXX
1579999999. Subtotal - Long Futures												54,683,327	0	0	0	0	126,793,991	126,793,991	307,953,025	XXX	XXX
38H2	125	12,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2022 000038H2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/17/2021	147.9360	146.4375	(33,203)	0	0	0	0	187,316	187,316	306,250	PD (Duration)	1,000
FVH2	504	50,400,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	120.9752	120.9766	(35,438)	0	0	0	0	(690)	(690)	466,200	PD (Duration)	1,000
FVH2	78	7,800,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	120.9818	120.9766	(5,484)	0	0	0	0	409	409	72,150	PD (Duration)	1,000
FVH2	93	9,300,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	121.0377	120.9766	(6,539)	0	0	0	0	5,690	5,690	86,025	PD (Duration)	1,000
FVH2	12	1,200,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	120.4760	120.9766	(844)	0	0	0	0	(6,007)	(6,007)	11,100	PD (Duration)	1,000
FVH2	72	7,200,000	U.S. Five Year Note Future Mar 2022 0000FVH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/24/2021	120.4630	120.9766	(5,063)	0	0	0	0	(36,980)	(36,980)	66,600	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/18/2021	109.2801	109.0859	(47)	0	0	0	0	388	388	500	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/18/2021	109.2883	109.0859	(47)	0	0	0	0	405	405	500	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	109.3056	109.0859	(47)	0	0	0	0	439	439	500	PD (Duration)	2,000
TUH2	146	29,200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	109.3118	109.0859	(6,844)	0	0	0	0	65,963	65,963	73,000	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/19/2021	109.3141	109.0859	(47)	0	0	0	0	456	456	500	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	109.2965	109.0859	(47)	0	0	0	0	421	421	500	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	109.3041	109.0859	(47)	0	0	0	0	436	436	500	PD (Duration)	2,000
TUH2	4	800,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	109.1401	109.0859	(188)	0	0	0	0	433	433	2,000	PD (Duration)	2,000
TUH2	4	800,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	109.1439	109.0859	(188)	0	0	0	0	463	463	2,000	PD (Duration)	2,000
TUH2	2	400,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	109.1485	109.0859	(94)	0	0	0	0	250	250	1,000	PD (Duration)	2,000
TUH2	1	200,000	US 2YR NT FUT Mar 2022 0000TUH2	Bond Portfolio Hedge	D1	Interest Rate	04/05/2022	CBT 549300EX04Q2QBFQTQ27	11/24/2021	109.1869	109.0859	(47)	0	0	0	0	202	202	500	PD (Duration)	2,000
TYH2	25	2,500,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	130.0689	130.4688	(1,563)	0	0	0	0	(9,996)	(9,996)	37,500	PD (Duration)	1,000
TYH2	25	2,500,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/22/2021	130.0767	130.4688	(1,563)	0	0	0	0	(9,801)	(9,801)	37,500	PD (Duration)	1,000
TYH2	72	7,200,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	129.1860	130.4688	(4,500)	0	0	0	0	(92,356)	(92,356)	108,000	PD (Duration)	1,000
TYH2	44	4,400,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/23/2021	129.1871	130.4688	(2,750)	0	0	0	0	(56,394)	(56,394)	66,000	PD (Duration)	1,000
TYH2	35	3,500,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	11/24/2021	128.9595	130.4688	(2,188)	0	0	0	0	(52,823)	(52,823)	52,500	PD (Duration)	1,000
TYH2	22	2,200,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/08/2021	130.0298	130.4688	(1,375)	0	0	0	0	(9,656)	(9,656)	33,000	PD (Duration)	1,000
TYH2	16	1,600,000	U.S. Ten Year Note Future Mar 2022 0000TYH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/13/2021	130.8423	130.4688	(1,000)	0	0	0	0	5,977	5,977	24,000	PD (Duration)	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(109,148)	0	0	0	0	(5,454)	(5,454)	1,448,325	XXX	XXX
1649999999. Subtotal - Short Futures												(109,148)	0	0	0	0	(5,454)	(5,454)	1,448,325	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												54,574,178	0	0	0	0	126,788,538	126,788,538	309,401,350	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												54,574,178	0	0	0	0	126,788,538	126,788,538	309,401,350	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	27,199,900	(22,575,000)	4,624,900
Total Net Cash Deposits	27,199,900	(22,575,000)	4,624,900

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities contributed approximately 0.02 years to general account portfolio duration.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.02 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.63 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($219.3B) as of 12/31/2020

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
36H1	25	2,668,086	MSCI EAFE Mini Future March 20 Mar 2021 000036H1	Liability Hedge	N/A	Equity/Index	03/19/2021	NYF 5493004R83R1LVX2IL36	12/31/2020	2,134.4684	03/19/2021	2,231.4300	Sale or Pairoff Sale	121,202	121,202	0	0	EL (Equity Risk Liability)	50
36M1	10	1,138,370	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	04/23/2021	2,276.7403	04/27/2021	2,278.9800	Sale or Pairoff Sale	1,120	1,120	0	0	EL (Equity Risk Liability)	50
36M1	20	2,276,740	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	04/23/2021	2,276.7403	04/27/2021	2,278.0250	Sale or Pairoff Sale	1,284	1,284	0	0	EL (Equity Risk Liability)	50
36M1	10	1,138,370	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	04/23/2021	2,276.7403	04/27/2021	2,278.2300	Sale or Pairoff Sale	745	745	0	0	EL (Equity Risk Liability)	50
36M1	700	79,685,909	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	04/23/2021	2,276.7403	06/14/2021	2,371.1620	Sale or Pairoff Sale	3,304,747	3,304,747	0	0	EL (Equity Risk Liability)	50
36M1	163	18,411,220	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	05/04/2021	2,259.0454	06/14/2021	2,371.1620	Sale or Pairoff Sale	913,747	913,747	0	0	EL (Equity Risk Liability)	50
36M1	230	26,752,915	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	05/07/2021	2,326.3404	06/14/2021	2,371.1620	Sale or Pairoff Sale	515,444	515,444	0	0	EL (Equity Risk Liability)	50
36M1	565	65,719,116	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	05/07/2021	2,326.3404	06/15/2021	2,381.1620	Sale or Pairoff Sale	1,548,699	1,548,699	0	0	EL (Equity Risk Liability)	50
36M1	900	103,582,818	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	05/14/2021	2,301.8404	06/15/2021	2,381.1620	Sale or Pairoff Sale	3,569,454	3,569,454	0	0	EL (Equity Risk Liability)	50
36M1	535	62,518,506	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	05/28/2021	2,337.1404	06/15/2021	2,381.1620	Sale or Pairoff Sale	1,177,567	1,177,567	0	0	EL (Equity Risk Liability)	50
36U1	1,093	129,101,794	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/14/2021	2,362.3384	09/14/2021	2,386.3620	Sale or Pairoff Sale	1,312,868	1,312,868	0	0	EL (Equity Risk Liability)	50
36U1	1,000	118,601,920	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/15/2021	2,372.0384	09/14/2021	2,386.2620	Sale or Pairoff Sale	711,160	711,160	0	0	EL (Equity Risk Liability)	50
36U1	1,000	118,601,920	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/15/2021	2,372.0384	09/15/2021	2,376.7840	Sale or Pairoff Sale	237,295	237,295	0	0	EL (Equity Risk Liability)	50
36Z1	1,000	118,826,920	MSCI EAFE Mini Future March 20 Dec 2021 000036Z1	Liability Hedge	N/A	Equity/Index	12/17/2021	NYF 5493004R83R1LVX2IL36	09/14/2021	2,376.5384	12/17/2021	2,278.8800	Sale or Pairoff Sale	(4,882,920)	(4,882,920)	0	0	EL (Equity Risk Liability)	50
36Z1	1,093	129,883,289	MSCI EAFE Mini Future March 20 Dec 2021 000036Z1	Liability Hedge	N/A	Equity/Index	12/17/2021	NYF 5493004R83R1LVX2IL36	09/14/2021	2,376.6384	12/17/2021	2,278.8800	Sale or Pairoff Sale	(5,342,497)	(5,342,497)	0	0	EL (Equity Risk Liability)	50
36Z1	1,000	118,348,055	MSCI EAFE Mini Future March 20 Dec 2021 000036Z1	Liability Hedge	N/A	Equity/Index	12/17/2021	NYF 5493004R83R1LVX2IL36	09/15/2021	2,366.9611	12/17/2021	2,278.8800	Sale or Pairoff Sale	(4,404,055)	(4,404,055)	0	0	EL (Equity Risk Liability)	50
38H1	79	7,900,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	156.9858	02/19/2021	151.4520	Sale or Pairoff Sale	(437,201)	(437,201)	0	0	PD (Duration)	1,000
38H1	1	100,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	157.1421	02/19/2021	151.4520	Sale or Pairoff Sale	(5,690)	(5,690)	0	0	PD (Duration)	1,000
38H1	257	25,700,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/23/2020	157.2983	02/22/2021	150.6080	Sale or Pairoff Sale	(1,719,443)	(1,719,443)	0	0	PD (Duration)	1,000
38H1	4	400,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	156.8452	02/23/2021	150.3420	Sale or Pairoff Sale	(26,012)	(26,012)	0	0	PD (Duration)	1,000
38H1	5	500,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	156.8452	02/23/2021	150.3580	Sale or Pairoff Sale	(32,437)	(32,437)	0	0	PD (Duration)	1,000
38H1	1,396	139,600,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	156.8452	02/23/2021	150.3110	Sale or Pairoff Sale	(9,121,729)	(9,121,729)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38H1	10	1,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/25/2020	156.5327	02/24/2021	150.1240	Sale or Payoff	(64,092)	(64,092)	0	0	PD (Duration)	1,000
38H1	1,075	107,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/25/2020	156.5327	02/24/2021	150.4200	Sale or Payoff	(6,570,739)	(6,570,739)	0	0	PD (Duration)	1,000
38H1	248	24,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/28/2021	154.3921	02/22/2021	150.6080	Sale or Payoff	(938,479)	(938,479)	0	0	PD (Duration)	1,000
38H1	2	200,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/28/2021	154.3921	02/22/2021	150.6390	Sale or Payoff	(7,506)	(7,506)	0	0	PD (Duration)	1,000
38H1	103	10,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	02/19/2021	150.6265	02/22/2021	150.6080	Sale or Payoff	(1,912)	(1,912)	0	0	PD (Duration)	1,000
38H1	7	700,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	02/19/2021	150.6265	02/22/2021	150.6550	Sale or Payoff	198	198	0	0	PD (Duration)	1,000
38H1	475	47,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	02/19/2021	150.6421	02/24/2021	150.4200	Sale or Payoff	(105,303)	(105,303)	0	0	PD (Duration)	1,000
38M1	79	7,900,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/19/2021	149.8999	05/24/2021	145.9520	Sale or Payoff	(311,912)	(311,912)	0	0	PD (Duration)	1,000
38M1	1	100,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/19/2021	149.8999	05/24/2021	146.1550	Sale or Payoff	(3,745)	(3,745)	0	0	PD (Duration)	1,000
38M1	358	35,800,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	149.0562	05/24/2021	145.9520	Sale or Payoff	(1,111,412)	(1,111,412)	0	0	PD (Duration)	1,000
38M1	246	24,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	149.0562	05/24/2021	145.9520	Sale or Payoff	(763,708)	(763,708)	0	0	PD (Duration)	1,000
38M1	2	200,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	149.0562	05/24/2021	146.0610	Sale or Payoff	(5,990)	(5,990)	0	0	PD (Duration)	1,000
38M1	2	200,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	149.0562	05/24/2021	146.1240	Sale or Payoff	(5,865)	(5,865)	0	0	PD (Duration)	1,000
38M1	1,386	138,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/23/2021	148.7515	05/26/2021	146.8420	Sale or Payoff	(2,646,137)	(2,646,137)	0	0	PD (Duration)	1,000
38M1	10	1,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/23/2021	148.7515	05/26/2021	146.8270	Sale or Payoff	(19,248)	(19,248)	0	0	PD (Duration)	1,000
38M1	1,539	153,900,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	148.8452	05/26/2021	146.8420	Sale or Payoff	(3,082,525)	(3,082,525)	0	0	PD (Duration)	1,000
38M1	11	1,100,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	148.8452	05/26/2021	146.8740	Sale or Payoff	(21,689)	(21,689)	0	0	PD (Duration)	1,000
38U1	358	35,800,000	US ULTRA 10YR NOTE MAR 16 Sep 2021 000038U1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	144.3530	08/23/2021	150.3580	Sale or Payoff	2,149,744	2,149,744	0	0	PD (Duration)	1,000
38U1	246	24,600,000	US ULTRA 10YR NOTE MAR 16 Sep 2021 000038U1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	144.3608	08/23/2021	150.3580	Sale or Payoff	1,475,277	1,475,277	0	0	PD (Duration)	1,000
38U1	79	7,900,000	US ULTRA 10YR NOTE MAR 16 Sep 2021 000038U1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	144.3608	08/23/2021	150.3580	Sale or Payoff	473,768	473,768	0	0	PD (Duration)	1,000
38U1	1,539	153,900,000	US ULTRA 10YR NOTE MAR 16 Sep 2021 000038U1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	145.2124	08/23/2021	150.3580	Sale or Payoff	7,918,921	7,918,921	0	0	PD (Duration)	1,000
38U1	1,386	138,600,000	US ULTRA 10YR NOTE MAR 16 Sep 2021 000038U1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	145.2124	08/23/2021	150.3580	Sale or Payoff	7,131,660	7,131,660	0	0	PD (Duration)	1,000
38Z1	6	600,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.3296	11/24/2021	144.0770	Sale or Payoff	(25,518)	(25,518)	0	0	PD (Duration)	1,000
38Z1	1	100,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4702	11/19/2021	145.8580	Sale or Payoff	(2,612)	(2,612)	0	0	PD (Duration)	1,000
38Z1	5	500,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4702	11/24/2021	144.0770	Sale or Payoff	(21,968)	(21,968)	0	0	PD (Duration)	1,000
38Z1	49	4,900,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4780	11/24/2021	144.0770	Sale or Payoff	(215,668)	(215,668)	0	0	PD (Duration)	1,000
38Z1	1,482	148,200,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4780	11/24/2021	143.9990	Sale or Payoff	(6,638,623)	(6,638,623)	0	0	PD (Duration)	1,000
38Z1	8	800,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4780	11/24/2021	144.0610	Sale or Payoff	(35,336)	(35,336)	0	0	PD (Duration)	1,000
38Z1	135	13,500,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	10/06/2021	145.3270	Sale or Payoff	(426,491)	(426,491)	0	0	PD (Duration)	1,000
38Z1	215	21,500,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	11/19/2021	145.0140	Sale or Payoff	(746,413)	(746,413)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38Z1	8	800,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	11/19/2021	145.8580	Sale or Payoff Sale	(21,024)	(21,024)	0	0	PD (Duration)	1,000
38Z1	246	24,600,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	11/19/2021	145.0140	Sale or Payoff Sale	(854,036)	(854,036)	0	0	PD (Duration)	1,000
38Z1	76	7,600,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	11/19/2021	145.0140	Sale or Payoff Sale	(263,848)	(263,848)	0	0	PD (Duration)	1,000
38Z1	1,334	133,400,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	11/24/2021	143.9990	Sale or Payoff Sale	(5,986,078)	(5,986,078)	0	0	PD (Duration)	1,000
38Z1	52	5,200,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	11/24/2021	144.0770	Sale or Payoff Sale	(229,278)	(229,278)	0	0	PD (Duration)	1,000
38Z1	3	300,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.4858	11/19/2021	145.6860	Sale or Payoff Sale	(8,399)	(8,399)	0	0	PD (Duration)	1,000
38Z1	1	100,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/23/2021	148.5484	11/19/2021	145.0140	Sale or Payoff Sale	(3,534)	(3,534)	0	0	PD (Duration)	1,000
38Z1	2	200,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.4233	11/22/2021	145.6550	Sale or Payoff Sale	(3,537)	(3,537)	0	0	PD (Duration)	1,000
38Z1	1	100,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.4390	11/22/2021	145.6550	Sale or Payoff Sale	(1,784)	(1,784)	0	0	PD (Duration)	1,000
38Z1	6	600,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.4546	11/22/2021	145.6550	Sale or Payoff Sale	(10,799)	(10,799)	0	0	PD (Duration)	1,000
38Z1	12	1,200,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.4702	11/22/2021	145.6550	Sale or Payoff Sale	(21,785)	(21,785)	0	0	PD (Duration)	1,000
38Z1	13	1,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.4858	11/22/2021	145.6550	Sale or Payoff Sale	(23,804)	(23,804)	0	0	PD (Duration)	1,000
38Z1	15	1,500,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.5015	11/22/2021	145.6550	Sale or Payoff Sale	(27,700)	(27,700)	0	0	PD (Duration)	1,000
38Z1	40	4,000,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.5171	11/22/2021	145.6550	Sale or Payoff Sale	(74,493)	(74,493)	0	0	PD (Duration)	1,000
38Z1	43	4,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.5327	11/22/2021	145.6550	Sale or Payoff Sale	(80,751)	(80,751)	0	0	PD (Duration)	1,000
38Z1	23	2,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.5483	11/22/2021	145.6550	Sale or Payoff Sale	(43,552)	(43,552)	0	0	PD (Duration)	1,000
38Z1	28	2,800,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.5640	11/22/2021	145.6550	Sale or Payoff Sale	(53,457)	(53,457)	0	0	PD (Duration)	1,000
38Z1	23	2,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.5796	11/22/2021	145.6550	Sale or Payoff Sale	(44,271)	(44,271)	0	0	PD (Duration)	1,000
38Z1	63	6,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.5952	11/22/2021	145.6550	Sale or Payoff Sale	(122,248)	(122,248)	0	0	PD (Duration)	1,000
38Z1	119	11,900,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.6108	11/22/2021	145.6550	Sale or Payoff Sale	(232,772)	(232,772)	0	0	PD (Duration)	1,000
38Z1	39	3,900,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.6265	11/22/2021	145.6550	Sale or Payoff Sale	(76,896)	(76,896)	0	0	PD (Duration)	1,000
38Z1	40	4,000,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.6421	11/22/2021	145.6550	Sale or Payoff Sale	(79,493)	(79,493)	0	0	PD (Duration)	1,000
38Z1	11	1,100,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.6577	11/22/2021	145.6550	Sale or Payoff Sale	(22,032)	(22,032)	0	0	PD (Duration)	1,000
38Z1	8	800,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.6733	11/22/2021	145.6550	Sale or Payoff Sale	(16,149)	(16,149)	0	0	PD (Duration)	1,000
38Z1	4	400,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.6890	11/22/2021	145.6550	Sale or Payoff Sale	(8,137)	(8,137)	0	0	PD (Duration)	1,000
38Z1	5	500,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.7046	11/22/2021	145.6550	Sale or Payoff Sale	(10,249)	(10,249)	0	0	PD (Duration)	1,000
38Z1	2	200,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.7202	11/22/2021	145.6550	Sale or Payoff Sale	(4,131)	(4,131)	0	0	PD (Duration)	1,000
38Z1	10	1,000,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.7358	11/22/2021	145.6550	Sale or Payoff Sale	(20,811)	(20,811)	0	0	PD (Duration)	1,000
38Z1	6	600,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.7515	11/22/2021	145.6550	Sale or Payoff Sale	(12,580)	(12,580)	0	0	PD (Duration)	1,000
38Z1	11	1,100,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1 ...	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	147.7671	11/22/2021	145.6550	Sale or Payoff Sale	(23,235)	(23,235)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38Z1	1	100,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q2QBFQTQ27	09/10/2021	147.7671	11/22/2021	144.9050	Sale or Payoff	(2,862)	(2,862)	0	0	PD (Duration)	1,000
38Z1	16	1,600,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q2QBFQTQ27	09/10/2021	147.7827	11/22/2021	144.9050	Sale or Payoff	(46,047)	(46,047)	0	0	PD (Duration)	1,000
38Z1	3	300,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q2QBFQTQ27	09/10/2021	147.7983	11/22/2021	144.9050	Sale or Payoff	(8,681)	(8,681)	0	0	PD (Duration)	1,000
38Z1	2	200,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q2QBFQTQ27	09/10/2021	147.8140	11/22/2021	144.9050	Sale or Payoff	(5,818)	(5,818)	0	0	PD (Duration)	1,000
38Z1	246	24,600,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q2QBFQTQ27	10/07/2021	144.9390	11/19/2021	145.0140	Sale or Payoff	18,496	18,496	0	0	PD (Duration)	1,000
38Z1	21	2,100,000	US ULTRA 10YR NOTE MAR 16 Dec 2021 000038Z1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q2QBFQTQ27	10/07/2021	144.9390	11/19/2021	145.8580	Sale or Payoff	19,298	19,298	0	0	PD (Duration)	1,000
46Z1	255	29,859,942	E-Mini Russ 2000 RTY Dec 2021 0000046Z1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQ0F39	11/19/2021	2,341.9562	12/17/2021	2,142.4300	Sale or Payoff	(2,543,959)	(2,543,959)	0	0	EL (Equity Risk Liability)	50
ESH2	100	23,502,535	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/15/2021	4,700.5069	12/21/2021	4,639.3230	Sale or Payoff	(305,922)	(305,922)	0	0	EL (Equity Risk Liability)	50
ESH2	100	23,502,537	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/15/2021	4,700.5074	12/21/2021	4,639.3230	Sale or Payoff	(305,924)	(305,924)	0	0	EL (Equity Risk Liability)	50
ESH2	100	23,501,657	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/16/2021	4,700.3314	12/21/2021	4,639.3230	Sale or Payoff	(305,044)	(305,044)	0	0	EL (Equity Risk Liability)	50
ESH2	50	11,750,829	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/16/2021	4,700.3314	12/22/2021	4,686.6530	Sale or Payoff	(34,197)	(34,197)	0	0	EL (Equity Risk Liability)	50
ESH2	55	12,925,911	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/16/2021	4,700.3314	12/23/2021	4,716.1330	Sale or Payoff	43,453	43,453	0	0	EL (Equity Risk Liability)	50
ESH2	46	10,810,762	E-MINI S&P 500 INDEX Mar 2022 0000ESH2	Liability Hedge	N/A	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/16/2021	4,700.3314	12/29/2021	4,783.7530	Sale or Payoff	191,869	191,869	0	0	EL (Equity Risk Liability)	50
ESM1	2,000	393,298,140	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/15/2021	3,932.9814	06/15/2021	4,254.6690	Sale or Payoff	32,168,720	32,168,720	0	0	EL (Equity Risk Liability)	50
ESM1	1,009	198,418,912	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/15/2021	3,932.9814	06/16/2021	4,246.5690	Sale or Payoff	15,820,474	15,820,474	0	0	EL (Equity Risk Liability)	50
ESM1	500	104,336,935	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	04/30/2021	4,173.4774	06/16/2021	4,246.5690	Sale or Payoff	1,827,280	1,827,280	0	0	EL (Equity Risk Liability)	50
ESM1	491	102,458,870	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	04/30/2021	4,173.4774	06/16/2021	4,246.5690	Sale or Payoff	1,794,389	1,794,389	0	0	EL (Equity Risk Liability)	50
ESM1	9	1,878,065	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	04/30/2021	4,173.4774	06/17/2021	4,223.0690	Sale or Payoff	22,316	22,316	0	0	EL (Equity Risk Liability)	50
ESM1	136	28,379,646	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	04/30/2021	4,173.4774	06/17/2021	4,223.0690	Sale or Payoff	337,220	337,220	0	0	EL (Equity Risk Liability)	50
ESM1	564	117,692,063	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	04/30/2021	4,173.4774	06/18/2021	4,187.2500	Sale or Payoff	388,387	388,387	0	0	EL (Equity Risk Liability)	50
ESM1	500	104,336,935	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	04/30/2021	4,173.4774	06/18/2021	4,187.2500	Sale or Payoff	344,315	344,315	0	0	EL (Equity Risk Liability)	50
ESM1	250	52,107,593	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/14/2021	4,168.6074	06/18/2021	4,187.2500	Sale or Payoff	233,033	233,033	0	0	EL (Equity Risk Liability)	50
ESM1	250	52,107,593	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/14/2021	4,168.6074	06/18/2021	4,187.2500	Sale or Payoff	233,033	233,033	0	0	EL (Equity Risk Liability)	50
ESM1	300	62,277,261	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/21/2021	4,151.8174	06/18/2021	4,187.2500	Sale or Payoff	531,489	531,489	0	0	EL (Equity Risk Liability)	50
ESM1	300	62,277,261	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/21/2021	4,151.8174	06/18/2021	4,187.2500	Sale or Payoff	531,489	531,489	0	0	EL (Equity Risk Liability)	50
ESM1	600	124,556,022	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/21/2021	4,151.8674	06/18/2021	4,187.2500	Sale or Payoff	1,061,478	1,061,478	0	0	EL (Equity Risk Liability)	50
ESM1	600	124,557,522	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/21/2021	4,151.9174	06/18/2021	4,187.2500	Sale or Payoff	1,059,978	1,059,978	0	0	EL (Equity Risk Liability)	50
ESM1	300	63,020,511	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/28/2021	4,201.3674	06/18/2021	4,187.2500	Sale or Payoff	(211,761)	(211,761)	0	0	EL (Equity Risk Liability)	50
ESM1	270	56,718,460	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	05/28/2021	4,201.3674	06/18/2021	4,187.2500	Sale or Payoff	(190,585)	(190,585)	0	0	EL (Equity Risk Liability)	50
ESU1	2,000	424,538,140	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQ0F39	06/15/2021	4,245.3814	09/09/2021	4,512.5690	Sale or Payoff	26,718,720	26,718,720	0	0	EL (Equity Risk Liability)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU1	2,000	423,643,140	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCL00F39	06/16/2021	4,236.4314	09/09/2021	4,512.5690	Sale or Payoff Sale	27,613,720	27,613,720	0	0	EL (Equity Risk Liability)	50
ESU1	145	30,543,390	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCL00F39	06/17/2021	4,212.8814	09/09/2021	4,512.5690	Sale or Payoff Sale	2,172,732	2,172,732	0	0	EL (Equity Risk Liability)	50
ESZ1	600	135,101,442	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	09/09/2021	4,503.3814	10/08/2021	4,381.9330	Sale or Payoff Sale	(3,643,464)	(3,643,464)	0	0	EL (Equity Risk Liability)	50
ESZ1	400	90,067,628	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	09/09/2021	4,503.3814	10/15/2021	4,462.4630	Sale or Payoff Sale	(818,376)	(818,376)	0	0	EL (Equity Risk Liability)	50
ESZ1	3,145	708,156,725	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	09/09/2021	4,503.3814	12/13/2021	4,710.9690	Sale or Payoff Sale	32,643,087	32,643,087	0	0	EL (Equity Risk Liability)	50
ESZ1	25	5,867,834	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	11/19/2021	4,694.2674	12/13/2021	4,710.9690	Sale or Payoff Sale	20,877	20,877	0	0	EL (Equity Risk Liability)	50
ESZ1	400	93,885,348	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	11/19/2021	4,694.2674	12/14/2021	4,668.7190	Sale or Payoff Sale	(510,976)	(510,976)	0	0	EL (Equity Risk Liability)	50
ESZ1	200	47,113,774	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	12/10/2021	4,711.3774	12/17/2021	4,636.4600	Sale or Payoff Sale	(749,174)	(749,174)	0	0	EL (Equity Risk Liability)	50
ESZ1	195	45,935,930	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	12/10/2021	4,711.3774	12/17/2021	4,636.4600	Sale or Payoff Sale	(730,445)	(730,445)	0	0	EL (Equity Risk Liability)	50
FVH1	2,468	246,800,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/25/2020	125.8764	02/24/2021	125.3500	Sale or Payoff Sale	(1,298,606)	(1,298,606)	0	0	PD (Duration)	1,000
FVH1	135	13,500,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/25/2020	125.8764	02/24/2021	125.3110	Sale or Payoff Sale	(76,307)	(76,307)	0	0	PD (Duration)	1,000
FVH1	1,896	189,600,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/25/2020	125.8764	02/24/2021	125.3500	Sale or Payoff Sale	(997,633)	(997,633)	0	0	PD (Duration)	1,000
FVH1	104	10,400,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/25/2020	125.8764	02/24/2021	125.2640	Sale or Payoff Sale	(63,660)	(63,660)	0	0	PD (Duration)	1,000
FVH1	854	85,400,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	02/11/2021	125.8373	02/19/2021	125.4750	Sale or Payoff Sale	(309,246)	(309,246)	0	0	PD (Duration)	1,000
FVH1	46	4,600,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	02/11/2021	125.8373	02/19/2021	125.3420	Sale or Payoff Sale	(22,767)	(22,767)	0	0	PD (Duration)	1,000
FVM1	813	81,300,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/19/2021	125.1029	05/21/2021	124.2330	Sale or Payoff Sale	(707,251)	(707,251)	0	0	PD (Duration)	1,000
FVM1	41	4,100,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/19/2021	125.1029	05/21/2021	124.2020	Sale or Payoff Sale	(36,948)	(36,948)	0	0	PD (Duration)	1,000
FVM1	1,798	179,800,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	124.9779	05/26/2021	124.4360	Sale or Payoff Sale	(974,161)	(974,161)	0	0	PD (Duration)	1,000
FVM1	98	9,800,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	124.9779	05/26/2021	124.4210	Sale or Payoff Sale	(54,628)	(54,628)	0	0	PD (Duration)	1,000
FVM1	115	11,500,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	124.9857	05/24/2021	124.2170	Sale or Payoff Sale	(88,362)	(88,362)	0	0	PD (Duration)	1,000
FVM1	2,249	224,900,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	124.9857	05/24/2021	124.1940	Sale or Payoff Sale	(1,780,764)	(1,780,764)	0	0	PD (Duration)	1,000
FVM1	104	10,400,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	124.9857	05/26/2021	124.4360	Sale or Payoff Sale	(57,160)	(57,160)	0	0	PD (Duration)	1,000
FVU1	772	77,200,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/21/2021	123.6420	08/24/2021	124.0920	Sale or Payoff Sale	347,697	347,697	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU1	41	4,100,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/21/2021	123.6420	08/24/2021	124.0850	Sale or Payoff	18,145	18,145	0	0	PD (Duration)	1,000
FVU1	2,249	224,900,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/24/2021	123.6107	08/24/2021	124.0920	Sale or Payoff	1,083,197	1,083,197	0	0	PD (Duration)	1,000
FVU1	1,694	169,400,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/26/2021	123.8764	08/24/2021	124.0920	Sale or Payoff	365,921	365,921	0	0	PD (Duration)	1,000
FVU1	208	20,800,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/26/2021	123.8764	08/24/2021	124.0850	Sale or Payoff	43,305	43,305	0	0	PD (Duration)	1,000
FVZ1	17	1,700,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.4910	Sale or Payoff	(2,570)	(2,570)	0	0	PD (Duration)	1,000
FVZ1	35	3,500,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.4990	Sale or Payoff	(5,018)	(5,018)	0	0	PD (Duration)	1,000
FVZ1	36	3,600,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5060	Sale or Payoff	(4,880)	(4,880)	0	0	PD (Duration)	1,000
FVZ1	43	4,300,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5140	Sale or Payoff	(5,493)	(5,493)	0	0	PD (Duration)	1,000
FVZ1	76	7,600,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5220	Sale or Payoff	(9,114)	(9,114)	0	0	PD (Duration)	1,000
FVZ1	204	20,400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5300	Sale or Payoff	(22,871)	(22,871)	0	0	PD (Duration)	1,000
FVZ1	164	16,400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5380	Sale or Payoff	(17,106)	(17,106)	0	0	PD (Duration)	1,000
FVZ1	85	8,500,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5460	Sale or Payoff	(8,202)	(8,202)	0	0	PD (Duration)	1,000
FVZ1	10	1,000,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5610	Sale or Payoff	(809)	(809)	0	0	PD (Duration)	1,000
FVZ1	14	1,400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5690	Sale or Payoff	(1,023)	(1,023)	0	0	PD (Duration)	1,000
FVZ1	10	1,000,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5770	Sale or Payoff	(652)	(652)	0	0	PD (Duration)	1,000
FVZ1	48	4,800,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5850	Sale or Payoff	(2,757)	(2,757)	0	0	PD (Duration)	1,000
FVZ1	21	2,100,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5920	Sale or Payoff	(1,042)	(1,042)	0	0	PD (Duration)	1,000
FVZ1	1,851	185,100,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	11/22/2021	121.6240	Sale or Payoff	(3,735,994)	(3,735,994)	0	0	PD (Duration)	1,000
FVZ1	92	9,200,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	11/22/2021	121.4210	Sale or Payoff	(204,377)	(204,377)	0	0	PD (Duration)	1,000
FVZ1	94	9,400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	11/23/2021	120.8890	Sale or Payoff	(258,758)	(258,758)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ1	1,906	190,600,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	11/23/2021	121.0770	Sale or Payoff	(4,889,347)	(4,889,347)	0	0	PD (Duration)	1,000
FVZ1	5	500,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.5530	Sale or Payoff	(443)	(443)	0	0	PD (Duration)	1,000
FVZ1	3	300,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.4830	Sale or Payoff	(477)	(477)	0	0	PD (Duration)	1,000
FVZ1	1	100,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	123.6420	09/10/2021	123.6000	Sale or Payoff	(42)	(42)	0	0	PD (Duration)	1,000
TYH1	687	68,700,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	137.9702	02/19/2021	135.8580	Sale or Payoff	(1,451,160)	(1,451,160)	0	0	PD (Duration)	1,000
TYH1	13	1,300,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	137.9702	02/19/2021	135.4520	Sale or Payoff	(32,741)	(32,741)	0	0	PD (Duration)	1,000
TYM1	667	66,700,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/19/2021	134.7593	05/25/2021	132.6240	Sale or Payoff	(1,424,547)	(1,424,547)	0	0	PD (Duration)	1,000
TYM1	20	2,000,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/19/2021	134.7593	05/25/2021	132.8110	Sale or Payoff	(38,965)	(38,965)	0	0	PD (Duration)	1,000
TYU1	644	64,400,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7358	08/25/2021	133.9830	Sale or Payoff	1,447,107	1,447,107	0	0	PD (Duration)	1,000
TYU1	23	2,300,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7358	08/25/2021	133.8580	Sale or Payoff	48,807	48,807	0	0	PD (Duration)	1,000
TYZ1	626	62,600,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/25/2021	133.4077	11/22/2021	130.8740	Sale or Payoff	(1,586,403)	(1,586,403)	0	0	PD (Duration)	1,000
TYZ1	18	1,800,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/25/2021	133.4077	11/22/2021	130.4830	Sale or Payoff	(52,647)	(52,647)	0	0	PD (Duration)	1,000
TYZ1	180	18,000,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/29/2021	131.5015	11/22/2021	130.8740	Sale or Payoff	(113,029)	(113,029)	0	0	PD (Duration)	1,000
TYZ1	147	14,700,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/07/2021	131.3921	11/22/2021	130.8740	Sale or Payoff	(76,229)	(76,229)	0	0	PD (Duration)	1,000
TYZ1	9	900,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/07/2021	131.3921	11/22/2021	130.4670	Sale or Payoff	(8,323)	(8,323)	0	0	PD (Duration)	1,000
USH1	18	1,800,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/23/2020	175.3843	02/24/2021	162.1550	Sale or Payoff	(238,133)	(238,133)	0	0	PD (Duration)	1,000
USH1	40	4,000,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/23/2020	175.3921	02/24/2021	162.1550	Sale or Payoff	(529,497)	(529,497)	0	0	PD (Duration)	1,000
USH1	906	90,600,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/23/2020	175.4000	02/24/2021	162.1550	Sale or Payoff	(12,000,176)	(12,000,176)	0	0	PD (Duration)	1,000
USH1	332	33,200,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	174.7828	02/24/2021	162.1550	Sale or Payoff	(4,192,509)	(4,192,509)	0	0	PD (Duration)	1,000
USH1	709	70,900,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	174.7828	02/24/2021	162.1550	Sale or Payoff	(8,953,280)	(8,953,280)	0	0	PD (Duration)	1,000
USH1	310	31,000,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/08/2021	168.6578	02/24/2021	162.1550	Sale or Payoff	(2,015,942)	(2,015,942)	0	0	PD (Duration)	1,000
USH1	446	44,600,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/08/2021	168.6890	02/24/2021	162.1550	Sale or Payoff	(2,914,293)	(2,914,293)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM1	1	100,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	159.2515	05/26/2021	158.5920	Sale or Payoff	(659)	(659)	0	0	PD (Duration)	1,000
USM1	1	100,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	159.6578	05/26/2021	158.5920	Sale or Payoff	(1,066)	(1,066)	0	0	PD (Duration)	1,000
USM1	1	100,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	160.0015	05/26/2021	158.5920	Sale or Payoff	(1,409)	(1,409)	0	0	PD (Duration)	1,000
USM1	818	81,800,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	160.6109	05/26/2021	158.5920	Sale or Payoff	(1,651,268)	(1,651,268)	0	0	PD (Duration)	1,000
USM1	1,234	123,400,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	160.6109	05/26/2021	158.5920	Sale or Payoff	(2,491,033)	(2,491,033)	0	0	PD (Duration)	1,000
USM1	709	70,900,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	160.6187	05/26/2021	158.5920	Sale or Payoff	(1,436,773)	(1,436,773)	0	0	PD (Duration)	1,000
USU1	1	100,000	U.S. Long Bond Future Sep 2021 0000USU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	156.8140	08/24/2021	165.8110	Sale or Payoff	8,997	8,997	0	0	PD (Duration)	1,000
USU1	151	15,100,000	U.S. Long Bond Future Sep 2021 0000USU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	156.9937	08/20/2021	165.6230	Sale or Payoff	1,303,096	1,303,096	0	0	PD (Duration)	1,000
USU1	1,235	123,500,000	U.S. Long Bond Future Sep 2021 0000USU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	156.9937	08/24/2021	165.8110	Sale or Payoff	10,889,332	10,889,332	0	0	PD (Duration)	1,000
USU1	668	66,800,000	U.S. Long Bond Future Sep 2021 0000USU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	156.9937	08/24/2021	165.8110	Sale or Payoff	5,889,938	5,889,938	0	0	PD (Duration)	1,000
USU1	710	71,000,000	U.S. Long Bond Future Sep 2021 0000USU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	157.0015	08/24/2021	165.8110	Sale or Payoff	6,254,717	6,254,717	0	0	PD (Duration)	1,000
USU1	1	100,000	U.S. Long Bond Future Sep 2021 0000USU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	157.2203	08/24/2021	165.8110	Sale or Payoff	8,591	8,591	0	0	PD (Duration)	1,000
USU1	1	100,000	U.S. Long Bond Future Sep 2021 0000USU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	157.2203	08/24/2021	165.8110	Sale or Payoff	8,591	8,591	0	0	PD (Duration)	1,000
USZ1	1	100,000	U.S. Long Bond Future Dec 2021 0000USZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	163.9078	11/24/2021	159.3730	Sale or Payoff	(4,534)	(4,534)	0	0	PD (Duration)	1,000
USZ1	1	100,000	U.S. Long Bond Future Dec 2021 0000USZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	163.9390	11/23/2021	160.3110	Sale or Payoff	(3,628)	(3,628)	0	0	PD (Duration)	1,000
USZ1	1	100,000	U.S. Long Bond Future Dec 2021 0000USZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	164.0015	11/23/2021	160.3110	Sale or Payoff	(3,691)	(3,691)	0	0	PD (Duration)	1,000
USZ1	1,236	123,600,000	U.S. Long Bond Future Dec 2021 0000USZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	164.2671	11/24/2021	159.3730	Sale or Payoff	(6,048,570)	(6,048,570)	0	0	PD (Duration)	1,000
USZ1	711	71,100,000	U.S. Long Bond Future Dec 2021 0000USZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	164.2750	11/23/2021	160.3110	Sale or Payoff	(2,818,388)	(2,818,388)	0	0	PD (Duration)	1,000
USZ1	669	66,900,000	U.S. Long Bond Future Dec 2021 0000USZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	164.2750	11/23/2021	160.3110	Sale or Payoff	(2,651,901)	(2,651,901)	0	0	PD (Duration)	1,000
USZ1	50	5,000,000	U.S. Long Bond Future Dec 2021 0000USZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/07/2021	158.5328	11/23/2021	160.3110	Sale or Payoff	88,911	88,911	0	0	PD (Duration)	1,000
WNH1	50	5,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	02/22/2021	193.5920	Sale or Payoff	(1,120,470)	(1,120,470)	0	0	PD (Duration)	1,000
WNH1	475	47,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	02/24/2021	191.4670	Sale or Payoff	(11,653,835)	(11,653,835)	0	0	PD (Duration)	1,000
WNH1	535	53,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	02/24/2021	191.4670	Sale or Payoff	(13,125,899)	(13,125,899)	0	0	PD (Duration)	1,000
WNH1	1,389	138,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0094	02/25/2021	189.9670	Sale or Payoff	(36,172,619)	(36,172,619)	0	0	PD (Duration)	1,000
WNH1	2,020	202,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0094	02/24/2021	191.4670	Sale or Payoff	(49,575,249)	(49,575,249)	0	0	PD (Duration)	1,000
WNH1	611	61,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0094	02/25/2021	189.9670	Sale or Payoff	(15,911,786)	(15,911,786)	0	0	PD (Duration)	1,000
WNH1	1,211	121,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0094	02/25/2021	189.9670	Sale or Payoff	(31,537,107)	(31,537,107)	0	0	PD (Duration)	1,000
WNH1	49	4,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	217.0328	02/25/2021	189.9670	Sale or Payoff	(1,326,216)	(1,326,216)	0	0	PD (Duration)	1,000
WNH1	40	4,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	217.0328	02/25/2021	189.9670	Sale or Payoff	(1,082,626)	(1,082,626)	0	0	PD (Duration)	1,000
WNH1	1	100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	217.3453	02/24/2021	191.4670	Sale or Payoff	(25,878)	(25,878)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH1	11	1,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/23/2020	216.3141	02/24/2021	191.4670	Sale or Payoff	(273,316)	(273,316)	0	0	PD (Duration)	1,000
WNH1	621	62,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/23/2020	217.7125	02/24/2021	191.4670	Sale or Payoff	(16,298,348)	(16,298,348)	0	0	PD (Duration)	1,000
WNH1	12	1,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	215.3141	02/25/2021	189.9670	Sale or Payoff	(304,163)	(304,163)	0	0	PD (Duration)	1,000
WNH1	1,690	169,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	216.5328	02/24/2021	191.4670	Sale or Payoff	(42,360,932)	(42,360,932)	0	0	PD (Duration)	1,000
WNH1	3,000	300,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	216.5328	02/24/2021	191.4670	Sale or Payoff	(75,196,920)	(75,196,920)	0	0	PD (Duration)	1,000
WNH1	263	26,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	216.5328	02/25/2021	189.9670	Sale or Payoff	(6,986,763)	(6,986,763)	0	0	PD (Duration)	1,000
WNH1	15	1,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/25/2020	214.3766	02/24/2021	191.4670	Sale or Payoff	(343,641)	(343,641)	0	0	PD (Duration)	1,000
WNH1	1,900	190,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/25/2020	214.7984	02/24/2021	191.4670	Sale or Payoff	(44,329,404)	(44,329,404)	0	0	PD (Duration)	1,000
WNH1	4,000	400,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/25/2020	214.8141	02/23/2021	192.0610	Sale or Payoff	(91,012,560)	(91,012,560)	0	0	PD (Duration)	1,000
WNH1	1,729	172,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/25/2020	214.8141	02/24/2021	191.4670	Sale or Payoff	(40,366,773)	(40,366,773)	0	0	PD (Duration)	1,000
WNH1	535	53,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/25/2020	214.8141	02/24/2021	191.4670	Sale or Payoff	(12,490,586)	(12,490,586)	0	0	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	212.3453	02/24/2021	191.4670	Sale or Payoff	(4,175,628)	(4,175,628)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.6266	02/24/2021	191.4670	Sale or Payoff	(2,215,939)	(2,215,939)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.6266	02/24/2021	191.4670	Sale or Payoff	(2,215,939)	(2,215,939)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.6891	02/24/2021	191.4670	Sale or Payoff	(2,222,189)	(2,222,189)	0	0	PD (Duration)	1,000
WNH1	50	5,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.6891	02/24/2021	191.4670	Sale or Payoff	(1,111,095)	(1,111,095)	0	0	PD (Duration)	1,000
WNH1	50	5,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.6891	02/24/2021	191.4670	Sale or Payoff	(1,111,095)	(1,111,095)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.7203	02/24/2021	191.4670	Sale or Payoff	(2,225,314)	(2,225,314)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.7828	02/24/2021	191.4670	Sale or Payoff	(2,231,564)	(2,231,564)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.8453	02/24/2021	191.4670	Sale or Payoff	(2,237,814)	(2,237,814)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.8766	02/24/2021	191.4670	Sale or Payoff	(2,240,939)	(2,240,939)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	213.9391	02/24/2021	191.4670	Sale or Payoff	(2,247,189)	(2,247,189)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	214.0641	02/24/2021	191.4670	Sale or Payoff	(2,259,689)	(2,259,689)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	214.1266	02/24/2021	191.4670	Sale or Payoff	(2,265,939)	(2,265,939)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/14/2020	214.1266	02/24/2021	191.4670	Sale or Payoff	(2,265,939)	(2,265,939)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/23/2020	211.5016	02/25/2021	189.9670	Sale or Payoff	(2,153,439)	(2,153,439)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/23/2020	211.5016	02/25/2021	189.9670	Sale or Payoff	(2,153,439)	(2,153,439)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/23/2020	211.5328	02/25/2021	189.9670	Sale or Payoff	(2,156,564)	(2,156,564)	0	0	PD (Duration)	1,000
WNH1	25	2,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/23/2020	211.5641	02/25/2021	189.9670	Sale or Payoff	(539,922)	(539,922)	0	0	PD (Duration)	1,000
WNH1	25	2,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/23/2020	211.5953	02/25/2021	189.9670	Sale or Payoff	(540,704)	(540,704)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/23/2020	211.6578	02/25/2021	189.9670	Sale or Payoff Sale	(2,169,064)	(2,169,064)	0	0	PD (Duration)	1,000
WNH1	7	700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.1891	02/25/2021	189.9670	Sale or Payoff Sale	(155,553)	(155,553)	0	0	PD (Duration)	1,000
WNH1	68	6,800,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2203	02/25/2021	189.9670	Sale or Payoff Sale	(1,513,214)	(1,513,214)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2516	02/25/2021	189.9670	Sale or Payoff Sale	(2,228,439)	(2,228,439)	0	0	PD (Duration)	1,000
WNH1	37	3,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2516	02/25/2021	189.9670	Sale or Payoff Sale	(824,522)	(824,522)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2516	02/25/2021	189.9670	Sale or Payoff Sale	(2,228,439)	(2,228,439)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2516	02/25/2021	189.9670	Sale or Payoff Sale	(2,228,439)	(2,228,439)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2828	02/25/2021	189.9670	Sale or Payoff Sale	(2,231,564)	(2,231,564)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2828	02/25/2021	189.9670	Sale or Payoff Sale	(2,231,564)	(2,231,564)	0	0	PD (Duration)	1,000
WNH1	63	6,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2828	02/25/2021	189.9670	Sale or Payoff Sale	(1,405,885)	(1,405,885)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.2828	02/25/2021	189.9670	Sale or Payoff Sale	(2,231,564)	(2,231,564)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.3141	02/25/2021	189.9670	Sale or Payoff Sale	(2,234,689)	(2,234,689)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/24/2020	212.3766	02/25/2021	189.9670	Sale or Payoff Sale	(2,240,939)	(2,240,939)	0	0	PD (Duration)	1,000
WNH1	47	4,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.6891	02/24/2021	191.4670	Sale or Payoff Sale	(997,429)	(997,429)	0	0	PD (Duration)	1,000
WNH1	153	15,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.7203	02/24/2021	191.4670	Sale or Payoff Sale	(3,251,730)	(3,251,730)	0	0	PD (Duration)	1,000
WNH1	25	2,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.7828	02/24/2021	191.4670	Sale or Payoff Sale	(532,891)	(532,891)	0	0	PD (Duration)	1,000
WNH1	43	4,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.8141	02/24/2021	191.4670	Sale or Payoff Sale	(917,916)	(917,916)	0	0	PD (Duration)	1,000
WNH1	75	7,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.8453	02/24/2021	191.4670	Sale or Payoff Sale	(1,603,361)	(1,603,361)	0	0	PD (Duration)	1,000
WNH1	86	8,600,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.8453	02/24/2021	191.4670	Sale or Payoff Sale	(1,838,520)	(1,838,520)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.8453	02/24/2021	191.4670	Sale or Payoff Sale	(2,137,814)	(2,137,814)	0	0	PD (Duration)	1,000
WNH1	35	3,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.8453	02/24/2021	191.4670	Sale or Payoff Sale	(748,235)	(748,235)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.8766	02/24/2021	191.4670	Sale or Payoff Sale	(2,140,939)	(2,140,939)	0	0	PD (Duration)	1,000
WNH1	14	1,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/30/2020	212.8766	02/24/2021	191.4670	Sale or Payoff Sale	(299,731)	(299,731)	0	0	PD (Duration)	1,000
WNH1	150	15,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/31/2020	212.5953	02/24/2021	191.4670	Sale or Payoff Sale	(3,169,221)	(3,169,221)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/31/2020	212.6266	02/24/2021	191.4670	Sale or Payoff Sale	(2,115,939)	(2,115,939)	0	0	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/31/2020	212.7203	02/24/2021	191.4670	Sale or Payoff Sale	(4,250,628)	(4,250,628)	0	0	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/31/2020	212.7516	02/24/2021	191.4670	Sale or Payoff Sale	(4,256,878)	(4,256,878)	0	0	PD (Duration)	1,000
WNH1	122	12,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/31/2020	212.8141	02/24/2021	191.4670	Sale or Payoff Sale	(2,604,321)	(2,604,321)	0	0	PD (Duration)	1,000
WNH1	1	100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.0953	02/25/2021	189.9670	Sale or Payoff Sale	(15,128)	(15,128)	0	0	PD (Duration)	1,000
WNH1	39	3,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.1266	02/24/2021	191.4670	Sale or Payoff Sale	(532,716)	(532,716)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH1	14	1,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.1266	02/25/2021	189.9670	Sale or Payoff Sale	(212,231)	(212,231)	0	0	PD (Duration)	1,000
WNH1	35	3,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.1891	02/24/2021	191.4670	Sale or Payoff Sale	(480,266)	(480,266)	0	0	PD (Duration)	1,000
WNH1	23	2,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.1891	02/25/2021	189.9670	Sale or Payoff Sale	(350,103)	(350,103)	0	0	PD (Duration)	1,000
WNH1	105	10,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.2203	02/24/2021	191.4670	Sale or Payoff Sale	(1,444,080)	(1,444,080)	0	0	PD (Duration)	1,000
WNH1	71	7,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.2203	02/25/2021	189.9670	Sale or Payoff Sale	(1,082,973)	(1,082,973)	0	0	PD (Duration)	1,000
WNH1	74	7,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.2516	02/24/2021	191.4670	Sale or Payoff Sale	(1,020,045)	(1,020,045)	0	0	PD (Duration)	1,000
WNH1	50	5,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.2516	02/25/2021	189.9670	Sale or Payoff Sale	(764,220)	(764,220)	0	0	PD (Duration)	1,000
WNH1	53	5,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.2828	02/24/2021	191.4670	Sale or Payoff Sale	(732,229)	(732,229)	0	0	PD (Duration)	1,000
WNH1	32	3,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.2828	02/25/2021	189.9670	Sale or Payoff Sale	(490,100)	(490,100)	0	0	PD (Duration)	1,000
WNH1	157	15,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3141	02/24/2021	191.4670	Sale or Payoff Sale	(2,173,962)	(2,173,962)	0	0	PD (Duration)	1,000
WNH1	106	10,600,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3141	02/25/2021	189.9670	Sale or Payoff Sale	(1,626,770)	(1,626,770)	0	0	PD (Duration)	1,000
WNH1	152	15,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3453	02/24/2021	191.4670	Sale or Payoff Sale	(2,109,477)	(2,109,477)	0	0	PD (Duration)	1,000
WNH1	74	7,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3453	02/25/2021	189.9670	Sale or Payoff Sale	(1,137,982)	(1,137,982)	0	0	PD (Duration)	1,000
WNH1	18	1,800,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3453	02/25/2021	189.9670	Sale or Payoff Sale	(276,807)	(276,807)	0	0	PD (Duration)	1,000
WNH1	85	8,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3766	02/24/2021	191.4670	Sale or Payoff Sale	(1,182,298)	(1,182,298)	0	0	PD (Duration)	1,000
WNH1	174	17,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3766	02/25/2021	189.9670	Sale or Payoff Sale	(2,681,234)	(2,681,234)	0	0	PD (Duration)	1,000
WNH1	157	15,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.3766	02/25/2021	189.9670	Sale or Payoff Sale	(2,419,274)	(2,419,274)	0	0	PD (Duration)	1,000
WNH1	239	23,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.4078	02/25/2021	189.9670	Sale or Payoff Sale	(3,690,313)	(3,690,313)	0	0	PD (Duration)	1,000
WNH1	149	14,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.4078	02/25/2021	189.9670	Sale or Payoff Sale	(2,300,655)	(2,300,655)	0	0	PD (Duration)	1,000
WNH1	71	7,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.4391	02/25/2021	189.9670	Sale or Payoff Sale	(1,098,504)	(1,098,504)	0	0	PD (Duration)	1,000
WNH1	45	4,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.4391	02/25/2021	189.9670	Sale or Payoff Sale	(696,235)	(696,235)	0	0	PD (Duration)	1,000
WNH1	39	3,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.4703	02/25/2021	189.9670	Sale or Payoff Sale	(604,622)	(604,622)	0	0	PD (Duration)	1,000
WNH1	33	3,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.4703	02/25/2021	189.9670	Sale or Payoff Sale	(511,604)	(511,604)	0	0	PD (Duration)	1,000
WNH1	81	8,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.5016	02/25/2021	189.9670	Sale or Payoff Sale	(1,258,286)	(1,258,286)	0	0	PD (Duration)	1,000
WNH1	45	4,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.5016	02/25/2021	189.9670	Sale or Payoff Sale	(699,048)	(699,048)	0	0	PD (Duration)	1,000
WNH1	254	25,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.5328	02/25/2021	189.9670	Sale or Payoff Sale	(3,953,673)	(3,953,673)	0	0	PD (Duration)	1,000
WNH1	155	15,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.5328	02/25/2021	189.9670	Sale or Payoff Sale	(2,412,674)	(2,412,674)	0	0	PD (Duration)	1,000
WNH1	42	4,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.5641	02/25/2021	189.9670	Sale or Payoff Sale	(655,069)	(655,069)	0	0	PD (Duration)	1,000
WNH1	27	2,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/07/2021	205.5641	02/25/2021	189.9670	Sale or Payoff Sale	(421,116)	(421,116)	0	0	PD (Duration)	1,000
WNH1	110	11,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0641	02/25/2021	189.9670	Sale or Payoff Sale	(1,990,658)	(1,990,658)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

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															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH1	66	6,600,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0641	02/25/2021	189.9670	Sale or Payoff Sale	(1,194,395)	(1,194,395)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0641	02/25/2021	189.9670	Sale or Payoff Sale	(1,809,689)	(1,809,689)	0	0	PD (Duration)	1,000
WNH1	44	4,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0953	02/25/2021	189.9670	Sale or Payoff Sale	(797,638)	(797,638)	0	0	PD (Duration)	1,000
WNH1	78	7,800,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0953	02/25/2021	189.9670	Sale or Payoff Sale	(1,413,995)	(1,413,995)	0	0	PD (Duration)	1,000
WNH1	2	200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0953	02/25/2021	189.9670	Sale or Payoff Sale	(36,256)	(36,256)	0	0	PD (Duration)	1,000
WNH1	37	3,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0953	02/25/2021	189.9670	Sale or Payoff Sale	(670,741)	(670,741)	0	0	PD (Duration)	1,000
WNH1	134	13,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0953	02/25/2021	189.9670	Sale or Payoff Sale	(2,429,171)	(2,429,171)	0	0	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.0953	02/25/2021	189.9670	Sale or Payoff Sale	(3,625,628)	(3,625,628)	0	0	PD (Duration)	1,000
WNH1	156	15,600,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.1266	02/25/2021	189.9670	Sale or Payoff Sale	(2,832,865)	(2,832,865)	0	0	PD (Duration)	1,000
WNH1	12	1,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.1266	02/25/2021	189.9670	Sale or Payoff Sale	(217,913)	(217,913)	0	0	PD (Duration)	1,000
WNH1	198	19,800,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.1266	02/25/2021	189.9670	Sale or Payoff Sale	(3,595,559)	(3,595,559)	0	0	PD (Duration)	1,000
WNH1	163	16,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.1266	02/25/2021	189.9670	Sale or Payoff Sale	(2,959,981)	(2,959,981)	0	0	PD (Duration)	1,000
WNH1	33	3,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.1578	02/25/2021	189.9670	Sale or Payoff Sale	(600,291)	(600,291)	0	0	PD (Duration)	1,000
WNH1	167	16,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/27/2021	208.1891	02/25/2021	189.9670	Sale or Payoff Sale	(3,043,056)	(3,043,056)	0	0	PD (Duration)	1,000
WNH1	205	20,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/28/2021	206.3766	02/25/2021	189.9670	Sale or Payoff Sale	(3,363,925)	(3,363,925)	0	0	PD (Duration)	1,000
WNH1	95	9,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/28/2021	206.4078	02/25/2021	189.9670	Sale or Payoff Sale	(1,561,861)	(1,561,861)	0	0	PD (Duration)	1,000
WNH1	137	13,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/29/2021	204.7203	02/25/2021	189.9670	Sale or Payoff Sale	(2,021,180)	(2,021,180)	0	0	PD (Duration)	1,000
WNH1	150	15,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/29/2021	204.7516	02/25/2021	189.9670	Sale or Payoff Sale	(2,217,659)	(2,217,659)	0	0	PD (Duration)	1,000
WNH1	150	15,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/29/2021	204.7516	02/25/2021	189.9670	Sale or Payoff Sale	(2,217,659)	(2,217,659)	0	0	PD (Duration)	1,000
WNH1	3	300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/29/2021	204.7516	02/25/2021	189.9670	Sale or Payoff Sale	(44,353)	(44,353)	0	0	PD (Duration)	1,000
WNH1	10	1,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/29/2021	205.0328	02/25/2021	189.9670	Sale or Payoff Sale	(150,656)	(150,656)	0	0	PD (Duration)	1,000
WNH1	150	15,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/29/2021	205.0641	02/25/2021	189.9670	Sale or Payoff Sale	(2,264,534)	(2,264,534)	0	0	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	02/19/2021	193.2203	02/25/2021	189.9670	Sale or Payoff Sale	(650,628)	(650,628)	0	0	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	02/19/2021	193.2203	02/25/2021	189.9670	Sale or Payoff Sale	(650,628)	(650,628)	0	0	PD (Duration)	1,000
WNH1	45	4,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	02/19/2021	193.2203	02/25/2021	189.9670	Sale or Payoff Sale	(146,391)	(146,391)	0	0	PD (Duration)	1,000
WNH1	255	25,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	02/19/2021	193.7203	02/25/2021	189.9670	Sale or Payoff Sale	(957,051)	(957,051)	0	0	PD (Duration)	1,000
WNH2	79	7,900,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04020BFQTQ27	11/18/2021	193.3922	12/08/2021	197.3110	Sale or Payoff Sale	309,580	309,580	0	0	PD (Duration)	1,000
WNM1	50	5,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	191.9000	05/21/2021	184.5610	Sale or Payoff Sale	(366,954)	(366,954)	0	0	PD (Duration)	1,000
WNM1	10	1,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/23/2021	189.9078	05/24/2021	184.9360	Sale or Payoff Sale	(49,719)	(49,719)	0	0	PD (Duration)	1,000
WNM1	1,767	176,700,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/23/2021	190.3688	05/21/2021	184.5610	Sale or Payoff Sale	(10,262,431)	(10,262,431)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM1	2,233	223,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/23/2021	190.3688	05/24/2021	184.9360	Sale or Payoff	(12,131,504)	(12,131,504)	0	0	PD (Duration)	1,000
WNM1	2	200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	186.9078	05/24/2021	184.9360	Sale or Payoff	(3,944)	(3,944)	0	0	PD (Duration)	1,000
WNM1	2	200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	186.9391	05/24/2021	184.9360	Sale or Payoff	(4,006)	(4,006)	0	0	PD (Duration)	1,000
WNM1	5	500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	187.0328	05/26/2021	187.4050	Sale or Payoff	1,859	1,859	0	0	PD (Duration)	1,000
WNM1	2	200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	187.5641	05/21/2021	184.5610	Sale or Payoff	(6,006)	(6,006)	0	0	PD (Duration)	1,000
WNM1	1	100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	187.7203	04/15/2021	188.3110	Sale or Payoff	591	591	0	0	PD (Duration)	1,000
WNM1	1	100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	187.8453	05/21/2021	184.5610	Sale or Payoff	(3,284)	(3,284)	0	0	PD (Duration)	1,000
WNM1	4	400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	188.2203	05/21/2021	184.5610	Sale or Payoff	(14,638)	(14,638)	0	0	PD (Duration)	1,000
WNM1	8	800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	188.4703	05/26/2021	187.4050	Sale or Payoff	(8,525)	(8,525)	0	0	PD (Duration)	1,000
WNM1	8	800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	188.5328	05/25/2021	185.9980	Sale or Payoff	(20,275)	(20,275)	0	0	PD (Duration)	1,000
WNM1	8	800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	188.9703	05/25/2021	185.9980	Sale or Payoff	(23,775)	(23,775)	0	0	PD (Duration)	1,000
WNM1	5	500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.4980	Sale or Payoff	(6,422)	(6,422)	0	0	PD (Duration)	1,000
WNM1	145	14,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.5300	Sale or Payoff	(181,705)	(181,705)	0	0	PD (Duration)	1,000
WNM1	10	1,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.4050	Sale or Payoff	(13,781)	(13,781)	0	0	PD (Duration)	1,000
WNM1	101	10,100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.4360	Sale or Payoff	(136,036)	(136,036)	0	0	PD (Duration)	1,000
WNM1	39	3,900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.4670	Sale or Payoff	(51,310)	(51,310)	0	0	PD (Duration)	1,000
WNM1	94	9,400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.2480	Sale or Payoff	(144,233)	(144,233)	0	0	PD (Duration)	1,000
WNM1	59	5,900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.2800	Sale or Payoff	(88,685)	(88,685)	0	0	PD (Duration)	1,000
WNM1	22	2,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	04/15/2021	188.3110	Sale or Payoff	(32,382)	(32,382)	0	0	PD (Duration)	1,000
WNM1	536	53,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	05/21/2021	184.5610	Sale or Payoff	(2,798,933)	(2,798,933)	0	0	PD (Duration)	1,000
WNM1	1,455	145,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	05/21/2021	184.5610	Sale or Payoff	(7,597,850)	(7,597,850)	0	0	PD (Duration)	1,000
WNM1	632	63,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	05/21/2021	184.5610	Sale or Payoff	(3,300,234)	(3,300,234)	0	0	PD (Duration)	1,000
WNM1	757	75,700,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	05/24/2021	184.9360	Sale or Payoff	(3,669,096)	(3,669,096)	0	0	PD (Duration)	1,000
WNM1	972	97,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	05/24/2021	184.9360	Sale or Payoff	(4,711,177)	(4,711,177)	0	0	PD (Duration)	1,000
WNM1	565	56,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7828	05/26/2021	187.4050	Sale or Payoff	(1,343,649)	(1,343,649)	0	0	PD (Duration)	1,000
WNM1	1,690	169,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7906	05/21/2021	184.5610	Sale or Payoff	(8,838,197)	(8,838,197)	0	0	PD (Duration)	1,000
WNM1	16	1,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7984	05/21/2021	184.5610	Sale or Payoff	(83,800)	(83,800)	0	0	PD (Duration)	1,000
WNM1	2,024	202,400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7984	05/24/2021	184.9360	Sale or Payoff	(9,841,730)	(9,841,730)	0	0	PD (Duration)	1,000
WNM1	976	97,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7984	05/25/2021	185.9980	Sale or Payoff	(3,708,815)	(3,708,815)	0	0	PD (Duration)	1,000
WNM1	2,016	201,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7984	05/25/2021	185.9980	Sale or Payoff	(7,660,830)	(7,660,830)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM1	2,984	298,400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7984	05/25/2021	185.9980	Sale or Payoff	(11,339,245)	(11,339,245)	0	0	PD (Duration)	1,000
WNM1	984	98,400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	189.7984	05/26/2021	187.4050	Sale or Payoff	(2,355,465)	(2,355,465)	0	0	PD (Duration)	1,000
WNM1	3	300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	185.9391	05/26/2021	187.4050	Sale or Payoff	4,397	4,397	0	0	PD (Duration)	1,000
WNM1	5	500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	186.1266	05/26/2021	187.4050	Sale or Payoff	6,391	6,391	0	0	PD (Duration)	1,000
WNM1	6	600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	186.1891	05/26/2021	187.4050	Sale or Payoff	7,294	7,294	0	0	PD (Duration)	1,000
WNM1	2	200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	186.2203	05/26/2021	187.4050	Sale or Payoff	2,369	2,369	0	0	PD (Duration)	1,000
WNM1	5	500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	186.2516	05/26/2021	187.4050	Sale or Payoff	5,766	5,766	0	0	PD (Duration)	1,000
WNM1	2	200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	186.4078	05/26/2021	187.4050	Sale or Payoff	1,994	1,994	0	0	PD (Duration)	1,000
WNM1	3	300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	186.4391	05/26/2021	187.4050	Sale or Payoff	2,897	2,897	0	0	PD (Duration)	1,000
WNM1	1,088	108,800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3063	05/26/2021	187.4050	Sale or Payoff	(980,916)	(980,916)	0	0	PD (Duration)	1,000
WNM1	425	42,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/26/2021	187.4050	Sale or Payoff	(389,811)	(389,811)	0	0	PD (Duration)	1,000
WNM1	8	800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/25/2021	185.9980	Sale or Payoff	(18,588)	(18,588)	0	0	PD (Duration)	1,000
WNM1	1,008	100,800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/26/2021	187.4050	Sale or Payoff	(924,540)	(924,540)	0	0	PD (Duration)	1,000
WNM1	1,992	199,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/26/2021	187.4050	Sale or Payoff	(1,827,067)	(1,827,067)	0	0	PD (Duration)	1,000
WNM1	1,992	199,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/26/2021	187.4050	Sale or Payoff	(1,827,067)	(1,827,067)	0	0	PD (Duration)	1,000
WNM1	1,000	100,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/26/2021	187.4050	Sale or Payoff	(917,203)	(917,203)	0	0	PD (Duration)	1,000
WNM1	912	91,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/26/2021	187.4050	Sale or Payoff	(836,489)	(836,489)	0	0	PD (Duration)	1,000
WNM1	1,575	157,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/25/2021	188.3219	05/26/2021	187.4050	Sale or Payoff	(1,444,594)	(1,444,594)	0	0	PD (Duration)	1,000
WNM1	2	200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.2203	05/26/2021	187.4050	Sale or Payoff	369	369	0	0	PD (Duration)	1,000
WNM1	7	700,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.2516	05/26/2021	187.4050	Sale or Payoff	1,072	1,072	0	0	PD (Duration)	1,000
WNM1	10	1,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.2828	05/26/2021	187.4050	Sale or Payoff	1,219	1,219	0	0	PD (Duration)	1,000
WNM1	24	2,400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.3141	05/26/2021	187.4050	Sale or Payoff	2,175	2,175	0	0	PD (Duration)	1,000
WNM1	19	1,900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.3453	05/26/2021	187.4050	Sale or Payoff	1,128	1,128	0	0	PD (Duration)	1,000
WNM1	19	1,900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.3766	05/26/2021	187.4050	Sale or Payoff	534	534	0	0	PD (Duration)	1,000
WNM1	21	2,100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.4078	05/26/2021	187.4050	Sale or Payoff	(66)	(66)	0	0	PD (Duration)	1,000
WNM1	18	1,800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.4391	05/26/2021	187.4050	Sale or Payoff	(619)	(619)	0	0	PD (Duration)	1,000
WNM1	11	1,100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.4703	05/26/2021	187.4050	Sale or Payoff	(722)	(722)	0	0	PD (Duration)	1,000
WNM1	10	1,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.5016	05/26/2021	187.4050	Sale or Payoff	(969)	(969)	0	0	PD (Duration)	1,000
WNM1	13	1,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.5328	05/26/2021	187.4050	Sale or Payoff	(1,666)	(1,666)	0	0	PD (Duration)	1,000
WNM1	6	600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.5641	05/26/2021	187.4050	Sale or Payoff	(956)	(956)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM1	9	900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.5641	05/26/2021	187.4050	Sale or Payoff	(1,435)	(1,435)	0	0	PD (Duration)	1,000
WNM1	9	900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.5953	05/26/2021	187.4050	Sale or Payoff	(1,716)	(1,716)	0	0	PD (Duration)	1,000
WNM1	13	1,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.5953	05/26/2021	187.4050	Sale or Payoff	(2,478)	(2,478)	0	0	PD (Duration)	1,000
WNM1	5	500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.6266	05/26/2021	187.4050	Sale or Payoff	(1,109)	(1,109)	0	0	PD (Duration)	1,000
WNM1	2	200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.6266	05/26/2021	187.4050	Sale or Payoff	(444)	(444)	0	0	PD (Duration)	1,000
WNM1	13	1,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.6578	05/26/2021	187.4050	Sale or Payoff	(3,291)	(3,291)	0	0	PD (Duration)	1,000
WNM1	10	1,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.6578	05/26/2021	187.4050	Sale or Payoff	(2,531)	(2,531)	0	0	PD (Duration)	1,000
WNM1	22	2,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.6891	05/26/2021	187.4050	Sale or Payoff	(6,257)	(6,257)	0	0	PD (Duration)	1,000
WNM1	3	300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.6891	05/26/2021	187.4050	Sale or Payoff	(853)	(853)	0	0	PD (Duration)	1,000
WNM1	20	2,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.7203	05/26/2021	187.4050	Sale or Payoff	(6,313)	(6,313)	0	0	PD (Duration)	1,000
WNM1	14	1,400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.7516	05/26/2021	187.4050	Sale or Payoff	(4,856)	(4,856)	0	0	PD (Duration)	1,000
WNM1	8	800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.7516	05/26/2021	187.4050	Sale or Payoff	(2,775)	(2,775)	0	0	PD (Duration)	1,000
WNM1	38	3,800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.7828	05/26/2021	187.4050	Sale or Payoff	(14,369)	(14,369)	0	0	PD (Duration)	1,000
WNM1	1	100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.7828	05/26/2021	187.4050	Sale or Payoff	(378)	(378)	0	0	PD (Duration)	1,000
WNM1	26	2,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.8141	05/26/2021	187.4050	Sale or Payoff	(10,644)	(10,644)	0	0	PD (Duration)	1,000
WNM1	26	2,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.8453	05/26/2021	187.4050	Sale or Payoff	(11,457)	(11,457)	0	0	PD (Duration)	1,000
WNM1	57	5,700,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.8766	05/26/2021	187.4050	Sale or Payoff	(26,898)	(26,898)	0	0	PD (Duration)	1,000
WNM1	30	3,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.9078	05/26/2021	187.4050	Sale or Payoff	(15,094)	(15,094)	0	0	PD (Duration)	1,000
WNM1	33	3,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.9391	05/26/2021	187.4050	Sale or Payoff	(17,635)	(17,635)	0	0	PD (Duration)	1,000
WNM1	23	2,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	187.9703	05/26/2021	187.4050	Sale or Payoff	(13,010)	(13,010)	0	0	PD (Duration)	1,000
WNM1	19	1,900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.0016	05/26/2021	187.4050	Sale or Payoff	(11,341)	(11,341)	0	0	PD (Duration)	1,000
WNM1	35	3,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.0328	05/26/2021	187.4050	Sale or Payoff	(21,985)	(21,985)	0	0	PD (Duration)	1,000
WNM1	22	2,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.0641	05/26/2021	187.4050	Sale or Payoff	(14,507)	(14,507)	0	0	PD (Duration)	1,000
WNM1	19	1,900,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.0953	05/26/2021	187.4050	Sale or Payoff	(13,122)	(13,122)	0	0	PD (Duration)	1,000
WNM1	35	3,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.1266	05/26/2021	187.4050	Sale or Payoff	(25,266)	(25,266)	0	0	PD (Duration)	1,000
WNM1	35	3,500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.1578	05/26/2021	187.4050	Sale or Payoff	(26,360)	(26,360)	0	0	PD (Duration)	1,000
WNM1	8	800,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.1891	05/26/2021	187.4050	Sale or Payoff	(6,275)	(6,275)	0	0	PD (Duration)	1,000
WNM1	5	500,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/26/2021	188.2203	05/26/2021	187.4050	Sale or Payoff	(4,078)	(4,078)	0	0	PD (Duration)	1,000
WNM1	100	10,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/22/2021	187.3453	05/26/2021	187.4050	Sale or Payoff	5,936	5,936	0	0	PD (Duration)	1,000
WNM1	100	10,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/22/2021	187.3453	05/26/2021	187.4050	Sale or Payoff	5,936	5,936	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM1	100	10,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/22/2021	188.0016	05/26/2021	187.4050	Sale or Payoff Sale	(59,689)	(59,689)	0	0	PD (Duration)	1,000
WNM1	120	12,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/22/2021	188.0641	05/26/2021	187.4050	Sale or Payoff Sale	(79,127)	(79,127)	0	0	PD (Duration)	1,000
WNM1	100	10,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/22/2021	188.0953	05/26/2021	187.4050	Sale or Payoff Sale	(69,064)	(69,064)	0	0	PD (Duration)	1,000
WNM1	100	10,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/22/2021	188.1578	05/26/2021	187.4050	Sale or Payoff Sale	(75,314)	(75,314)	0	0	PD (Duration)	1,000
WNM1	100	10,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/22/2021	188.2516	05/26/2021	187.4050	Sale or Payoff Sale	(84,689)	(84,689)	0	0	PD (Duration)	1,000
WNM1	100	10,000,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.5328	05/21/2021	184.5610	Sale or Payoff Sale	(297,189)	(297,189)	0	0	LD (Liability Cashflow)	1,000
WNM1	36	3,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.6578	05/21/2021	184.5610	Sale or Payoff Sale	(111,488)	(111,488)	0	0	LD (Liability Cashflow)	1,000
WNM1	97	9,700,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.6891	05/21/2021	184.5610	Sale or Payoff Sale	(303,430)	(303,430)	0	0	LD (Liability Cashflow)	1,000
WNM1	106	10,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.7203	05/21/2021	184.5610	Sale or Payoff Sale	(334,895)	(334,895)	0	0	LD (Liability Cashflow)	1,000
WNM1	191	19,100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.7203	05/21/2021	184.5610	Sale or Payoff Sale	(603,443)	(603,443)	0	0	LD (Liability Cashflow)	1,000
WNM1	81	8,100,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.7516	05/21/2021	184.5610	Sale or Payoff Sale	(258,442)	(258,442)	0	0	LD (Liability Cashflow)	1,000
WNM1	93	9,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.7516	05/21/2021	184.5610	Sale or Payoff Sale	(296,730)	(296,730)	0	0	LD (Liability Cashflow)	1,000
WNM1	4	400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.7828	05/21/2021	184.5610	Sale or Payoff Sale	(12,888)	(12,888)	0	0	LD (Liability Cashflow)	1,000
WNM1	32	3,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	03/10/2021	187.7828	05/21/2021	184.9980	Sale or Payoff Sale	(89,100)	(89,100)	0	0	LD (Liability Cashflow)	1,000
WNU1	537	53,700,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	182.9156	08/20/2021	200.9360	Sale or Payoff Sale	9,676,900	9,676,900	0	0	PD (Duration)	1,000
WNU1	1,767	176,700,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	182.9156	08/20/2021	200.9360	Sale or Payoff Sale	31,841,866	31,841,866	0	0	PD (Duration)	1,000
WNU1	50	5,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	182.9156	08/20/2021	200.9360	Sale or Payoff Sale	901,015	901,015	0	0	PD (Duration)	1,000
WNU1	1,710	171,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	182.9156	08/20/2021	200.9360	Sale or Payoff Sale	30,814,709	30,814,709	0	0	PD (Duration)	1,000
WNU1	1,455	145,500,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	182.9156	08/20/2021	200.9360	Sale or Payoff Sale	26,219,533	26,219,533	0	0	PD (Duration)	1,000
WNU1	634	63,400,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	182.9156	08/20/2021	200.9360	Sale or Payoff Sale	11,424,869	11,424,869	0	0	PD (Duration)	1,000
WNU1	1	100,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	183.2828	08/20/2021	200.9360	Sale or Payoff Sale	17,653	17,653	0	0	PD (Duration)	1,000
WNU1	4	400,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	183.3141	08/20/2021	200.9360	Sale or Payoff Sale	70,487	70,487	0	0	PD (Duration)	1,000
WNU1	2	200,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	183.3141	08/20/2021	200.9360	Sale or Payoff Sale	35,244	35,244	0	0	PD (Duration)	1,000
WNU1	5	500,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	183.3766	08/20/2021	200.9360	Sale or Payoff Sale	87,797	87,797	0	0	PD (Duration)	1,000
WNU1	4	400,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	183.3766	08/20/2021	200.9360	Sale or Payoff Sale	70,237	70,237	0	0	PD (Duration)	1,000
WNU1	3,000	300,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	183.2984	08/20/2021	200.9360	Sale or Payoff Sale	52,912,455	52,912,455	0	0	PD (Duration)	1,000
WNU1	426	42,600,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	183.2984	08/20/2021	200.9360	Sale or Payoff Sale	7,513,569	7,513,569	0	0	PD (Duration)	1,000
WNU1	2,574	257,400,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	183.2984	08/20/2021	200.9360	Sale or Payoff Sale	45,398,886	45,398,886	0	0	PD (Duration)	1,000
WNU1	8	800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	184.0016	08/20/2021	200.9360	Sale or Payoff Sale	135,475	135,475	0	0	PD (Duration)	1,000
WNU1	8	800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/24/2021	184.0016	08/20/2021	200.9360	Sale or Payoff Sale	135,475	135,475	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU1	2,410	241,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	184.3688	08/20/2021	200.9360	Sale or Payoff Sale	39,926,886	39,926,886	0	0	PD (Duration)	1,000
WNU1	590	59,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	184.3688	08/20/2021	200.9360	Sale or Payoff Sale	9,774,632	9,774,632	0	0	PD (Duration)	1,000
WNU1	3,000	300,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	184.3688	08/20/2021	200.9360	Sale or Payoff Sale	49,701,518	49,701,518	0	0	PD (Duration)	1,000
WNU1	8	800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	185.0953	08/20/2021	200.9360	Sale or Payoff Sale	126,725	126,725	0	0	PD (Duration)	1,000
WNU1	8	800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	185.2828	08/20/2021	200.9360	Sale or Payoff Sale	125,225	125,225	0	0	PD (Duration)	1,000
WNU1	8	800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.2516	08/20/2021	200.9360	Sale or Payoff Sale	125,475	125,475	0	0	PD (Duration)	1,000
WNU1	2,000	200,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.7984	08/20/2021	200.9360	Sale or Payoff Sale	30,274,970	30,274,970	0	0	PD (Duration)	1,000
WNU1	1,016	101,600,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.7984	08/20/2021	200.9360	Sale or Payoff Sale	15,379,685	15,379,685	0	0	PD (Duration)	1,000
WNU1	1,984	198,400,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.7984	08/20/2021	200.9360	Sale or Payoff Sale	30,032,770	30,032,770	0	0	PD (Duration)	1,000
WNU1	2,000	200,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.8063	08/20/2021	200.9360	Sale or Payoff Sale	30,259,345	30,259,345	0	0	PD (Duration)	1,000
WNU1	3,000	300,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.8219	08/20/2021	200.9360	Sale or Payoff Sale	45,342,143	45,342,143	0	0	PD (Duration)	1,000
WNU1	508	50,800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.8219	08/20/2021	200.9360	Sale or Payoff Sale	7,677,936	7,677,936	0	0	PD (Duration)	1,000
WNU1	2,492	249,200,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	185.8219	08/20/2021	200.9360	Sale or Payoff Sale	37,664,206	37,664,206	0	0	PD (Duration)	1,000
WNU1	5	500,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	186.0016	08/20/2021	200.9360	Sale or Payoff Sale	74,672	74,672	0	0	PD (Duration)	1,000
WNU1	8	800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	186.1891	08/20/2021	200.9360	Sale or Payoff Sale	117,975	117,975	0	0	PD (Duration)	1,000
WNU1	5	500,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	186.2203	08/20/2021	200.9360	Sale or Payoff Sale	73,578	73,578	0	0	PD (Duration)	1,000
WNU1	8	800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	186.3766	08/20/2021	200.9360	Sale or Payoff Sale	116,475	116,475	0	0	PD (Duration)	1,000
WNU1	43	4,300,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	06/04/2021	186.6266	08/20/2021	200.9360	Sale or Payoff Sale	615,302	615,302	0	0	PD (Duration)	1,000
WNU1	142	14,200,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	06/04/2021	186.6578	08/20/2021	200.9360	Sale or Payoff Sale	2,027,492	2,027,492	0	0	PD (Duration)	1,000
WNU1	30	3,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	07/07/2021	197.1266	08/20/2021	200.9360	Sale or Payoff Sale	114,281	114,281	0	0	PD (Duration)	1,000
WNU1	30	3,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	07/07/2021	197.1578	08/20/2021	200.9360	Sale or Payoff Sale	113,343	113,343	0	0	PD (Duration)	1,000
WNU1	30	3,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	07/07/2021	197.5328	08/20/2021	200.9360	Sale or Payoff Sale	102,093	102,093	0	0	PD (Duration)	1,000
WNU1	30	3,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	07/07/2021	197.5953	08/20/2021	200.9360	Sale or Payoff Sale	100,218	100,218	0	0	PD (Duration)	1,000
WNU1	30	3,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	07/07/2021	197.7203	08/20/2021	200.9360	Sale or Payoff Sale	96,468	96,468	0	0	PD (Duration)	1,000
WNU1	25	2,500,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	07/07/2021	197.8453	08/20/2021	200.9360	Sale or Payoff Sale	77,265	77,265	0	0	PD (Duration)	1,000
WNU1	40	4,000,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	08/02/2021	201.2516	08/20/2021	200.9360	Sale or Payoff Sale	(12,626)	(12,626)	0	0	PD (Duration)	1,000
WNU1	708	70,800,000	US ULTRA T-BOND Sep 2021 0000WNU1	Liability Hedge	N/A	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	182.9156	08/20/2021	200.9360	Sale or Payoff Sale	12,758,371	12,758,371	0	0	LD (Liability Cashflow)	1,000
WNZ1	6	600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.1891	11/18/2021	193.9670	Sale or Payoff Sale	(31,331)	(31,331)	0	0	PD (Duration)	1,000
WNZ1	100	10,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/02/2021	195.1230	Sale or Payoff Sale	(409,689)	(409,689)	0	0	PD (Duration)	1,000
WNZ1	140	14,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/02/2021	195.2170	Sale or Payoff Sale	(560,440)	(560,440)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ1	100	10,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/02/2021	195.1230	Sale or Payoff Sale	(409,689)	(409,689)	0	0	PD (Duration)	1,000
WNZ1	100	10,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/02/2021	194.9980	Sale or Payoff Sale	(422,189)	(422,189)	0	0	PD (Duration)	1,000
WNZ1	98	9,800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/02/2021	195.1230	Sale or Payoff Sale	(401,495)	(401,495)	0	0	PD (Duration)	1,000
WNZ1	73	7,300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/18/2021	193.9670	Sale or Payoff Sale	(383,479)	(383,479)	0	0	PD (Duration)	1,000
WNZ1	1	100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/18/2021	193.9980	Sale or Payoff Sale	(5,222)	(5,222)	0	0	PD (Duration)	1,000
WNZ1	49	4,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/18/2021	193.9670	Sale or Payoff Sale	(257,404)	(257,404)	0	0	PD (Duration)	1,000
WNZ1	1	100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/18/2021	193.9980	Sale or Payoff Sale	(5,222)	(5,222)	0	0	PD (Duration)	1,000
WNZ1	631	63,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/19/2021	194.8730	Sale or Payoff Sale	(2,742,888)	(2,742,888)	0	0	PD (Duration)	1,000
WNZ1	5	500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/19/2021	197.0610	Sale or Payoff Sale	(10,797)	(10,797)	0	0	PD (Duration)	1,000
WNZ1	15	1,500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	195.8730	Sale or Payoff Sale	(50,203)	(50,203)	0	0	PD (Duration)	1,000
WNZ1	1,419	141,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	197.1230	Sale or Payoff Sale	(2,975,487)	(2,975,487)	0	0	PD (Duration)	1,000
WNZ1	2,969	296,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	197.1230	Sale or Payoff Sale	(6,225,666)	(6,225,666)	0	0	PD (Duration)	1,000
WNZ1	31	3,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	195.5300	Sale or Payoff Sale	(114,410)	(114,410)	0	0	PD (Duration)	1,000
WNZ1	744	74,400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	197.1230	Sale or Payoff Sale	(1,560,086)	(1,560,086)	0	0	PD (Duration)	1,000
WNZ1	8	800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	195.9360	Sale or Payoff Sale	(26,275)	(26,275)	0	0	PD (Duration)	1,000
WNZ1	1,480	148,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	197.1230	Sale or Payoff Sale	(3,103,397)	(3,103,397)	0	0	PD (Duration)	1,000
WNZ1	16	1,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/22/2021	195.8420	Sale or Payoff Sale	(54,050)	(54,050)	0	0	PD (Duration)	1,000
WNZ1	20	2,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	193.5610	Sale or Payoff Sale	(113,188)	(113,188)	0	0	PD (Duration)	1,000
WNZ1	31	3,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	193.6230	Sale or Payoff Sale	(173,504)	(173,504)	0	0	PD (Duration)	1,000
WNZ1	721	72,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	194.5300	Sale or Payoff Sale	(3,381,951)	(3,381,951)	0	0	PD (Duration)	1,000
WNZ1	1,244	124,400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	194.5300	Sale or Payoff Sale	(5,835,156)	(5,835,156)	0	0	PD (Duration)	1,000
WNZ1	2,969	296,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	194.5300	Sale or Payoff Sale	(13,926,510)	(13,926,510)	0	0	PD (Duration)	1,000
WNZ1	17	1,700,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	193.0920	Sale or Payoff Sale	(104,178)	(104,178)	0	0	PD (Duration)	1,000
WNZ1	25	2,500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	193.1230	Sale or Payoff Sale	(152,422)	(152,422)	0	0	PD (Duration)	1,000
WNZ1	745	74,500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	194.5300	Sale or Payoff Sale	(3,494,527)	(3,494,527)	0	0	PD (Duration)	1,000
WNZ1	3,185	318,500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	194.5300	Sale or Payoff Sale	(14,939,688)	(14,939,688)	0	0	PD (Duration)	1,000
WNZ1	989	98,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	194.5300	Sale or Payoff Sale	(4,639,043)	(4,639,043)	0	0	PD (Duration)	1,000
WNZ1	11	1,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	193.1550	Sale or Payoff Sale	(66,722)	(66,722)	0	0	PD (Duration)	1,000
WNZ1	2,968	296,800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	194.5300	Sale or Payoff Sale	(13,921,820)	(13,921,820)	0	0	PD (Duration)	1,000
WNZ1	32	3,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/23/2021	192.9050	Sale or Payoff Sale	(202,100)	(202,100)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ1	32	3,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/24/2021	192.4980	Sale or Payoff	(215,100)	(215,100)	0	0	PD (Duration)	1,000
WNZ1	1,783	178,300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/24/2021	192.7170	Sale or Payoff	(11,595,099)	(11,595,099)	0	0	PD (Duration)	1,000
WNZ1	32	3,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/24/2021	194.2170	Sale or Payoff	(160,100)	(160,100)	0	0	PD (Duration)	1,000
WNZ1	2,946	294,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/24/2021	192.7170	Sale or Payoff	(19,158,250)	(19,158,250)	0	0	PD (Duration)	1,000
WNZ1	979	97,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/24/2021	192.7170	Sale or Payoff	(6,366,574)	(6,366,574)	0	0	PD (Duration)	1,000
WNZ1	1,982	198,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/24/2021	192.7170	Sale or Payoff	(12,889,223)	(12,889,223)	0	0	PD (Duration)	1,000
WNZ1	32	3,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/24/2021	192.9980	Sale or Payoff	(199,100)	(199,100)	0	0	PD (Duration)	1,000
WNZ1	11	1,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	196.8730	Sale or Payoff	(25,816)	(25,816)	0	0	PD (Duration)	1,000
WNZ1	11	1,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	197.2800	Sale or Payoff	(21,347)	(21,347)	0	0	PD (Duration)	1,000
WNZ1	464	46,400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	194.4050	Sale or Payoff	(2,234,457)	(2,234,457)	0	0	PD (Duration)	1,000
WNZ1	518	51,800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	194.4050	Sale or Payoff	(2,494,502)	(2,494,502)	0	0	PD (Duration)	1,000
WNZ1	5	500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	198.9980	Sale or Payoff	(1,109)	(1,109)	0	0	PD (Duration)	1,000
WNZ1	495	49,500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	194.4050	Sale or Payoff	(2,383,742)	(2,383,742)	0	0	PD (Duration)	1,000
WNZ1	704	70,400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	194.4050	Sale or Payoff	(3,390,211)	(3,390,211)	0	0	PD (Duration)	1,000
WNZ1	6	600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	198.9360	Sale or Payoff	(1,706)	(1,706)	0	0	PD (Duration)	1,000
WNZ1	772	77,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.2203	11/26/2021	194.4050	Sale or Payoff	(3,717,674)	(3,717,674)	0	0	PD (Duration)	1,000
WNZ1	2	200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.5641	11/02/2021	195.1230	Sale or Payoff	(8,881)	(8,881)	0	0	PD (Duration)	1,000
WNZ1	2	200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.5641	11/19/2021	197.0610	Sale or Payoff	(5,006)	(5,006)	0	0	PD (Duration)	1,000
WNZ1	3	300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.6891	11/26/2021	194.4050	Sale or Payoff	(15,853)	(15,853)	0	0	PD (Duration)	1,000
WNZ1	4	400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.6891	11/26/2021	194.4050	Sale or Payoff	(21,138)	(21,138)	0	0	PD (Duration)	1,000
WNZ1	4	400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.7203	11/26/2021	194.4050	Sale or Payoff	(21,263)	(21,263)	0	0	PD (Duration)	1,000
WNZ1	3	300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.7203	11/26/2021	194.4050	Sale or Payoff	(15,947)	(15,947)	0	0	PD (Duration)	1,000
WNZ1	1	100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.8141	11/23/2021	194.5300	Sale or Payoff	(5,284)	(5,284)	0	0	PD (Duration)	1,000
WNZ1	11	1,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.8453	11/23/2021	194.5300	Sale or Payoff	(58,472)	(58,472)	0	0	PD (Duration)	1,000
WNZ1	3	300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.8766	11/23/2021	194.5300	Sale or Payoff	(16,041)	(16,041)	0	0	PD (Duration)	1,000
WNZ1	6	600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.9078	11/24/2021	192.7170	Sale or Payoff	(43,144)	(43,144)	0	0	PD (Duration)	1,000
WNZ1	11	1,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.9391	11/24/2021	192.7170	Sale or Payoff	(79,441)	(79,441)	0	0	PD (Duration)	1,000
WNZ1	5	500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.9703	11/24/2021	192.7170	Sale or Payoff	(36,266)	(36,266)	0	0	PD (Duration)	1,000
WNZ1	7	700,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	199.9703	11/24/2021	192.7170	Sale or Payoff	(50,772)	(50,772)	0	0	PD (Duration)	1,000
WNZ1	14	1,400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	200.0641	11/23/2021	194.5300	Sale or Payoff	(77,481)	(77,481)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ1	4	400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	200.0953	11/23/2021	194.5300	Sale or Payoff Sale	(22,263)	(22,263)	0	0	PD (Duration)	1,000
WNZ1	10	1,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/20/2021	200.1266	11/23/2021	194.5300	Sale or Payoff Sale	(55,969)	(55,969)	0	0	PD (Duration)	1,000
WNZ1	11	1,100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/31/2021	197.6891	11/24/2021	192.7170	Sale or Payoff Sale	(54,691)	(54,691)	0	0	PD (Duration)	1,000
WNZ1	57	5,700,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/31/2021	197.7203	11/24/2021	192.7170	Sale or Payoff Sale	(285,179)	(285,179)	0	0	PD (Duration)	1,000
WNZ1	32	3,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/31/2021	197.7516	11/24/2021	192.7170	Sale or Payoff Sale	(161,100)	(161,100)	0	0	PD (Duration)	1,000
WNZ1	3	300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.6266	11/24/2021	192.7170	Sale or Payoff Sale	(11,728)	(11,728)	0	0	PD (Duration)	1,000
WNZ1	8	800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.6578	11/24/2021	192.7170	Sale or Payoff Sale	(31,525)	(31,525)	0	0	PD (Duration)	1,000
WNZ1	5	500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.6891	11/24/2021	192.7170	Sale or Payoff Sale	(19,859)	(19,859)	0	0	PD (Duration)	1,000
WNZ1	16	1,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.7203	11/24/2021	192.7170	Sale or Payoff Sale	(64,050)	(64,050)	0	0	PD (Duration)	1,000
WNZ1	30	3,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.7516	11/24/2021	192.7170	Sale or Payoff Sale	(121,032)	(121,032)	0	0	PD (Duration)	1,000
WNZ1	60	6,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.7828	11/24/2021	192.7170	Sale or Payoff Sale	(243,938)	(243,938)	0	0	PD (Duration)	1,000
WNZ1	86	8,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.8141	11/24/2021	192.7170	Sale or Payoff Sale	(352,333)	(352,333)	0	0	PD (Duration)	1,000
WNZ1	64	6,400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.8453	11/24/2021	192.7170	Sale or Payoff Sale	(264,201)	(264,201)	0	0	PD (Duration)	1,000
WNZ1	63	6,300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.8766	11/24/2021	192.7170	Sale or Payoff Sale	(262,042)	(262,042)	0	0	PD (Duration)	1,000
WNZ1	39	3,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.9078	11/24/2021	192.7170	Sale or Payoff Sale	(163,435)	(163,435)	0	0	PD (Duration)	1,000
WNZ1	26	2,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.9391	11/24/2021	192.7170	Sale or Payoff Sale	(109,769)	(109,769)	0	0	PD (Duration)	1,000
WNZ1	59	5,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	196.9703	11/24/2021	192.7170	Sale or Payoff Sale	(250,935)	(250,935)	0	0	PD (Duration)	1,000
WNZ1	92	9,200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.0016	11/24/2021	192.7170	Sale or Payoff Sale	(394,164)	(394,164)	0	0	PD (Duration)	1,000
WNZ1	208	20,800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.0328	11/24/2021	192.7170	Sale or Payoff Sale	(897,653)	(897,653)	0	0	PD (Duration)	1,000
WNZ1	38	3,800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.0641	11/24/2021	192.7170	Sale or Payoff Sale	(165,182)	(165,182)	0	0	PD (Duration)	1,000
WNZ1	16	1,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.0953	11/24/2021	192.7170	Sale or Payoff Sale	(70,050)	(70,050)	0	0	PD (Duration)	1,000
WNZ1	49	4,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.1266	11/24/2021	192.7170	Sale or Payoff Sale	(216,060)	(216,060)	0	0	PD (Duration)	1,000
WNZ1	27	2,700,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.1578	11/24/2021	192.7170	Sale or Payoff Sale	(119,897)	(119,897)	0	0	PD (Duration)	1,000
WNZ1	50	5,000,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.1891	11/24/2021	192.7170	Sale or Payoff Sale	(223,595)	(223,595)	0	0	PD (Duration)	1,000
WNZ1	16	1,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.2203	11/24/2021	192.7170	Sale or Payoff Sale	(72,050)	(72,050)	0	0	PD (Duration)	1,000
WNZ1	18	1,800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.2516	11/24/2021	192.7170	Sale or Payoff Sale	(81,619)	(81,619)	0	0	PD (Duration)	1,000
WNZ1	4	400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.2828	11/24/2021	192.7170	Sale or Payoff Sale	(18,263)	(18,263)	0	0	PD (Duration)	1,000
WNZ1	4	400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.3141	11/24/2021	192.7170	Sale or Payoff Sale	(18,388)	(18,388)	0	0	PD (Duration)	1,000
WNZ1	3	300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.3453	11/24/2021	192.7170	Sale or Payoff Sale	(13,884)	(13,884)	0	0	PD (Duration)	1,000
WNZ1	2	200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	09/10/2021	197.3766	11/24/2021	192.7170	Sale or Payoff Sale	(9,319)	(9,319)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ1	3	300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.4078	11/24/2021	192.7170	Sale or Payoff Sale	(14,072)	(14,072)	0	0	PD (Duration)	1,000
WNZ1	13	1,300,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.4391	11/24/2021	192.7170	Sale or Payoff Sale	(61,385)	(61,385)	0	0	PD (Duration)	1,000
WNZ1	9	900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.4703	11/24/2021	192.7170	Sale or Payoff Sale	(42,778)	(42,778)	0	0	PD (Duration)	1,000
WNZ1	9	900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.5016	11/24/2021	192.7170	Sale or Payoff Sale	(43,060)	(43,060)	0	0	PD (Duration)	1,000
WNZ1	1	100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.5328	11/24/2021	192.7170	Sale or Payoff Sale	(4,816)	(4,816)	0	0	PD (Duration)	1,000
WNZ1	2	200,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.5641	11/24/2021	192.7170	Sale or Payoff Sale	(9,694)	(9,694)	0	0	PD (Duration)	1,000
WNZ1	9	900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.5953	11/24/2021	192.7170	Sale or Payoff Sale	(43,903)	(43,903)	0	0	PD (Duration)	1,000
WNZ1	25	2,500,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.6266	11/24/2021	192.7170	Sale or Payoff Sale	(122,735)	(122,735)	0	0	PD (Duration)	1,000
WNZ1	16	1,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.6578	11/24/2021	192.7170	Sale or Payoff Sale	(79,050)	(79,050)	0	0	PD (Duration)	1,000
WNZ1	8	800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.6891	11/24/2021	192.7170	Sale or Payoff Sale	(39,775)	(39,775)	0	0	PD (Duration)	1,000
WNZ1	4	400,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	09/10/2021	197.7203	11/24/2021	192.7170	Sale or Payoff Sale	(20,013)	(20,013)	0	0	PD (Duration)	1,000
WNZ1	49	4,900,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	10/06/2021	191.5953	11/18/2021	193.9670	Sale or Payoff Sale	116,221	116,221	0	0	PD (Duration)	1,000
WNZ1	1	100,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	10/06/2021	191.5953	11/18/2021	193.9670	Sale or Payoff Sale	2,372	2,372	0	0	PD (Duration)	1,000
WNZ1	296	29,600,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Liability Hedge	N/A	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	08/16/2021	197.5641	11/22/2021	197.1230	Sale or Payoff Sale	(130,447)	(130,447)	0	0	LD (Liability Cashflow)	1,000
WNZ1	708	70,800,000	US ULTRA T-BOND Dec 2021 0000WNZ1	Liability Hedge	N/A	Interest Rate	12/31/2021	CBT 549300EX04Q20BFQTQ27	08/20/2021	199.2203	11/22/2021	197.1230	Sale or Payoff Sale	(1,484,598)	(1,484,598)	0	0	LD (Liability Cashflow)	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(323,372,957)	(323,372,957)	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														(323,372,957)	(323,372,957)	0	0	XXX	XXX
46H1	85	8,328,592	E-Mini Russ 2000 RTY Mar 2021 000046H1	Liability Hedge	N/A	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCLQ0F39	12/16/2020	1,959.6686	02/26/2021	2,199.6070	Short Sale Closing Purchase	(1,019,740)	(1,019,740)	0	0	EL (Equity Risk Liability)	50
46Z1	210	22,693,320	E-Mini Russ 2000 RTY Dec 2021 000046Z1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQ0F39	12/15/2021	2,161.2686	12/17/2021	2,142.4300	Short Sale Closing Purchase	197,805	197,805	0	0	EL (Equity Risk Liability)	50
46Z1	65	7,143,723	E-Mini Russ 2000 RTY Dec 2021 000046Z1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQ0F39	12/16/2021	2,198.0686	12/17/2021	2,142.4300	Short Sale Closing Purchase	180,825	180,825	0	0	EL (Equity Risk Liability)	50
ESH1	3,009	593,099,266	E-MINI S&P 500 INDEX Mar 2021 0000ESH1	Liability Hedge	N/A	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCLQ0F39	03/15/2021	3,942.1686	03/19/2021	3,912.6200	Short Sale Closing Purchase	4,445,587	4,445,587	0	0	EL (Equity Risk Liability)	50
ESZ1	400	94,189,372	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQ0F39	12/16/2021	4,709.4686	12/17/2021	4,636.4600	Short Sale Closing Purchase	1,460,172	1,460,172	0	0	EL (Equity Risk Liability)	50
ESZ1	436	102,666,415	E-MINI S&P 500 INDEX Dec 2021 0000ESZ1	Liability Hedge	N/A	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQ0F39	12/16/2021	4,709.4686	12/17/2021	4,636.4600	Short Sale Closing Purchase	1,591,587	1,591,587	0	0	EL (Equity Risk Liability)	50
FVH1	8	800,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q20BFQTQ27	12/03/2020	125.8501	02/23/2021	125.2750	Short Sale Closing Purchase	4,603	4,603	0	0	PD (Duration)	1,000
FVH1	7	700,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q20BFQTQ27	12/03/2020	125.8501	02/24/2021	125.3530	Short Sale Closing Purchase	3,480	3,480	0	0	PD (Duration)	1,000
FVM1	8	800,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04Q20BFQTQ27	02/23/2021	124.9049	03/08/2021	123.5640	Short Sale Closing Purchase	10,728	10,728	0	0	PD (Duration)	1,000
FVM1	4	400,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04Q20BFQTQ27	02/24/2021	124.9830	03/08/2021	123.5640	Short Sale Closing Purchase	5,677	5,677	0	0	PD (Duration)	1,000
FVM1	3	300,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04Q20BFQTQ27	02/24/2021	124.9830	05/25/2021	124.2900	Short Sale Closing Purchase	2,078	2,078	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU1	3	300,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/25/2021	123.7096	07/26/2021	124.2670	Short Sale Closing Purchase	(1,672)	(1,672)	0	0	PD (Duration)	1,000
FVU1	10	1,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	07/16/2021	123.9283	08/26/2021	123.8690	Short Sale Closing Purchase	598	598	0	0	PD (Duration)	1,000
FVU1	1	100,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	07/16/2021	123.9283	07/26/2021	124.2670	Short Sale Closing Purchase	(339)	(339)	0	0	PD (Duration)	1,000
FVU1	1	100,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	07/16/2021	123.9283	08/26/2021	123.7950	Short Sale Closing Purchase	133	133	0	0	PD (Duration)	1,000
FVZ1	4	400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/26/2021	123.3738	09/24/2021	122.8760	Short Sale Closing Purchase	1,990	1,990	0	0	PD (Duration)	1,000
FVZ1	6	600,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/26/2021	123.3738	11/19/2021	121.5480	Short Sale Closing Purchase	10,954	10,954	0	0	PD (Duration)	1,000
FVZ1	1	100,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/23/2021	121.0190	Short Sale Closing Purchase	1,800	1,800	0	0	PD (Duration)	1,000
FVZ1	93	9,300,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/22/2021	121.6260	Short Sale Closing Purchase	110,919	110,919	0	0	PD (Duration)	1,000
FVZ1	5	500,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/22/2021	121.2760	Short Sale Closing Purchase	7,717	7,717	0	0	PD (Duration)	1,000
FVZ1	72	7,200,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/19/2021	121.5480	Short Sale Closing Purchase	91,497	91,497	0	0	PD (Duration)	1,000
FVZ1	4	400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/19/2021	121.6500	Short Sale Closing Purchase	4,675	4,675	0	0	PD (Duration)	1,000
FVZ1	12	1,200,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/23/2021	121.0790	Short Sale Closing Purchase	20,875	20,875	0	0	PD (Duration)	1,000
FVZ1	72	7,200,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/24/2021	121.0790	Short Sale Closing Purchase	125,247	125,247	0	0	PD (Duration)	1,000
FVZ1	4	400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	122.8190	11/24/2021	120.9630	Short Sale Closing Purchase	7,424	7,424	0	0	PD (Duration)	1,000
FVZ1	504	50,400,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/07/2021	122.6705	11/19/2021	121.5480	Short Sale Closing Purchase	565,619	565,619	0	0	PD (Duration)	1,000
FVZ1	25	2,500,000	U.S. Five Year Note Future Dec 2021 0000FVZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/07/2021	122.6705	11/19/2021	121.7590	Short Sale Closing Purchase	22,783	22,783	0	0	PD (Duration)	1,000
TUH1	213	42,600,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/20/2020	110.3665	02/24/2021	110.4930	Short Sale Closing Purchase	(53,812)	(53,812)	0	0	PD (Duration)	2,000
TUH1	34	6,800,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/20/2020	110.3665	02/24/2021	110.4810	Short Sale Closing Purchase	(7,793)	(7,793)	0	0	PD (Duration)	2,000
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/23/2020	110.3822	02/19/2021	110.5050	Short Sale Closing Purchase	(245)	(245)	0	0	PD (Duration)	2,000
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/24/2020	110.3743	02/22/2021	110.5080	Short Sale Closing Purchase	(268)	(268)	0	0	PD (Duration)	2,000
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/24/2020	110.3744	02/23/2021	110.4970	Short Sale Closing Purchase	(245)	(245)	0	0	PD (Duration)	2,000
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/24/2020	110.3744	02/24/2021	110.4930	Short Sale Closing Purchase	(237)	(237)	0	0	PD (Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/24/2020	110.3747	02/23/2021	110.4970	Short Sale Closing Purchase	(244)	(244)	0	0	PD (Duration)	2,000
TUM1	1	200,000	US 2YR NT FUT Jun 2021 0000TUM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/19/2021	110.4720	05/24/2021	110.4030	Short Sale Closing Purchase	138	138	0	0	PD (Duration)	2,000
TUM1	1	200,000	US 2YR NT FUT Jun 2021 0000TUM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/22/2021	110.4720	05/24/2021	110.4030	Short Sale Closing Purchase	138	138	0	0	PD (Duration)	2,000
TUM1	1	200,000	US 2YR NT FUT Jun 2021 0000TUM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/23/2021	110.4642	05/26/2021	110.4300	Short Sale Closing Purchase	68	68	0	0	PD (Duration)	2,000
TUM1	1	200,000	US 2YR NT FUT Jun 2021 0000TUM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/23/2021	110.4720	05/26/2021	110.4300	Short Sale Closing Purchase	83	83	0	0	PD (Duration)	2,000
TUM1	188	37,600,000	US 2YR NT FUT Jun 2021 0000TUM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	110.4681	05/21/2021	110.4110	Short Sale Closing Purchase	21,535	21,535	0	0	PD (Duration)	2,000
TUM1	25	5,000,000	US 2YR NT FUT Jun 2021 0000TUM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	110.4681	05/21/2021	110.4070	Short Sale Closing Purchase	3,059	3,059	0	0	PD (Duration)	2,000
TUM1	1	200,000	US 2YR NT FUT Jun 2021 0000TUM1	Bond Portfolio Hedge	D1	Interest Rate	07/06/2021	CBT 549300EX04020BFQTQ27	02/24/2021	110.4681	05/26/2021	110.4300	Short Sale Closing Purchase	75	75	0	0	PD (Duration)	2,000
TUU1	166	33,200,000	US 2YR NT FUT Sep 2021 0000TUU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/21/2021	110.3197	08/24/2021	110.2580	Short Sale Closing Purchase	20,312	20,312	0	0	PD (Duration)	2,000
TUU1	22	4,400,000	US 2YR NT FUT Sep 2021 0000TUU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/21/2021	110.3197	08/24/2021	110.2510	Short Sale Closing Purchase	3,036	3,036	0	0	PD (Duration)	2,000
TUU1	1	200,000	US 2YR NT FUT Sep 2021 0000TUU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/24/2021	110.3157	08/24/2021	110.2580	Short Sale Closing Purchase	115	115	0	0	PD (Duration)	2,000
TUU1	1	200,000	US 2YR NT FUT Sep 2021 0000TUU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/24/2021	110.3157	08/25/2021	110.2510	Short Sale Closing Purchase	130	130	0	0	PD (Duration)	2,000
TUU1	1	200,000	US 2YR NT FUT Sep 2021 0000TUU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/26/2021	110.3553	08/25/2021	110.2510	Short Sale Closing Purchase	209	209	0	0	PD (Duration)	2,000
TUU1	1	200,000	US 2YR NT FUT Sep 2021 0000TUU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/26/2021	110.3553	08/26/2021	110.2550	Short Sale Closing Purchase	202	202	0	0	PD (Duration)	2,000
TUU1	1	200,000	US 2YR NT FUT Sep 2021 0000TUU1	Bond Portfolio Hedge	D1	Interest Rate	10/05/2021	CBT 549300EX04020BFQTQ27	05/26/2021	110.3553	08/27/2021	110.2550	Short Sale Closing Purchase	202	202	0	0	PD (Duration)	2,000
TUZ1	146	29,200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	110.0931	11/19/2021	109.6450	Short Sale Closing Purchase	130,787	130,787	0	0	PD (Duration)	2,000
TUZ1	20	4,000,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	110.0931	11/19/2021	109.7510	Short Sale Closing Purchase	13,697	13,697	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/24/2021	110.0931	09/24/2021	110.0240	Short Sale Closing Purchase	138	138	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/25/2021	110.0892	09/24/2021	110.0240	Short Sale Closing Purchase	130	130	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/25/2021	110.0903	09/24/2021	110.0240	Short Sale Closing Purchase	132	132	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/26/2021	110.0860	09/24/2021	110.0240	Short Sale Closing Purchase	124	124	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	08/27/2021	110.0876	09/24/2021	110.0240	Short Sale Closing Purchase	127	127	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/18/2021	109.6330	Short Sale Closing Purchase	794	794	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/18/2021	109.6330	Short Sale Closing Purchase	794	794	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/19/2021	109.6450	Short Sale Closing Purchase	771	771	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/19/2021	109.6450	Short Sale Closing Purchase	771	771	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/22/2021	109.6650	Short Sale Closing Purchase	732	732	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/22/2021	109.6650	Short Sale Closing Purchase	732	732	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/23/2021	109.5380	Short Sale Closing Purchase	986	986	0	0	PD (Duration)	2,000
TUZ1	4	800,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/23/2021	109.5200	Short Sale Closing Purchase	4,084	4,084	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/23/2021	109.5390	Short Sale Closing Purchase	984	984	0	0	PD (Duration)	2,000
TUZ1	4	800,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/23/2021	109.5200	Short Sale Closing Purchase	4,084	4,084	0	0	PD (Duration)	2,000
TUZ1	2	400,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/23/2021	109.5200	Short Sale Closing Purchase	2,042	2,042	0	0	PD (Duration)	2,000
TUZ1	1	200,000	US 2YR NT FUT Dec 2021 0000TUZ1	Bond Portfolio Hedge	D1	Interest Rate	01/05/2022	CBT 549300EX04020BFQTQ27	10/05/2021	110.0306	11/24/2021	109.5590	Short Sale Closing Purchase	943	943	0	0	PD (Duration)	2,000
TYH1	2	200,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/09/2020	137.5454	02/19/2021	135.8610	Short Sale Closing Purchase	3,369	3,369	0	0	PD (Duration)	1,000
TYH1	3	300,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/09/2020	137.5454	02/18/2021	135.7510	Short Sale Closing Purchase	5,382	5,382	0	0	PD (Duration)	1,000
TYH1	1	100,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/09/2020	137.5454	02/10/2021	136.7200	Short Sale Closing Purchase	825	825	0	0	PD (Duration)	1,000
TYH1	1	100,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/09/2020	137.5454	02/10/2021	136.7200	Short Sale Closing Purchase	825	825	0	0	PD (Duration)	1,000
TYH1	8	800,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/17/2020	138.0454	02/22/2021	135.4550	Short Sale Closing Purchase	20,726	20,726	0	0	PD (Duration)	1,000
TYH1	2	200,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/17/2020	138.0454	02/22/2021	135.4550	Short Sale Closing Purchase	5,182	5,182	0	0	PD (Duration)	1,000
TYH1	7	700,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/17/2020	138.0454	02/23/2021	135.3300	Short Sale Closing Purchase	19,011	19,011	0	0	PD (Duration)	1,000
TYH1	3	300,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/17/2020	138.0454	02/19/2021	135.8610	Short Sale Closing Purchase	6,554	6,554	0	0	PD (Duration)	1,000
TYH1	2	200,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/05/2021	138.0767	02/23/2021	135.3300	Short Sale Closing Purchase	5,494	5,494	0	0	PD (Duration)	1,000
TYH1	3	300,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	01/05/2021	138.0767	02/24/2021	135.4230	Short Sale Closing Purchase	7,960	7,960	0	0	PD (Duration)	1,000
TYM1	1	100,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/10/2021	135.6548	02/25/2021	132.7670	Short Sale Closing Purchase	2,888	2,888	0	0	PD (Duration)	1,000
TYM1	1	100,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/10/2021	135.6666	02/25/2021	132.7670	Short Sale Closing Purchase	2,900	2,900	0	0	PD (Duration)	1,000
TYM1	3	300,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/18/2021	134.6626	02/25/2021	132.7670	Short Sale Closing Purchase	5,686	5,686	0	0	PD (Duration)	1,000
TYM1	2	200,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/19/2021	134.7567	02/25/2021	132.7670	Short Sale Closing Purchase	3,979	3,979	0	0	PD (Duration)	1,000
TYM1	3	300,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/19/2021	134.7567	05/18/2021	132.3450	Short Sale Closing Purchase	7,234	7,234	0	0	PD (Duration)	1,000
TYM1	4	400,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.2798	05/19/2021	132.3920	Short Sale Closing Purchase	7,551	7,551	0	0	PD (Duration)	1,000
TYM1	4	400,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.2798	05/20/2021	132.0330	Short Sale Closing Purchase	8,988	8,988	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM1	5	500,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.2798	05/21/2021	132.4860	Short Sale Closing Purchase	8,969	8,969	0	0	PD (Duration)	1,000
TYM1	1	100,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.3423	05/21/2021	132.4860	Short Sale Closing Purchase	1,856	1,856	0	0	PD (Duration)	1,000
TYM1	1	100,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.3423	05/21/2021	132.4860	Short Sale Closing Purchase	1,856	1,856	0	0	PD (Duration)	1,000
TYM1	3	300,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.3423	05/25/2021	132.6270	Short Sale Closing Purchase	5,147	5,147	0	0	PD (Duration)	1,000
TYM1	3	300,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.3423	05/25/2021	132.6270	Short Sale Closing Purchase	5,147	5,147	0	0	PD (Duration)	1,000
TYM1	2	200,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/22/2021	134.3579	05/25/2021	132.6270	Short Sale Closing Purchase	3,463	3,463	0	0	PD (Duration)	1,000
TYM1	9	900,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/23/2021	134.2407	05/25/2021	132.6270	Short Sale Closing Purchase	14,528	14,528	0	0	PD (Duration)	1,000
TYM1	3	300,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	02/24/2021	134.3267	05/25/2021	132.6270	Short Sale Closing Purchase	5,100	5,100	0	0	PD (Duration)	1,000
TYM1	4	400,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/15/2021	132.0923	05/25/2021	132.6270	Short Sale Closing Purchase	(2,137)	(2,137)	0	0	PD (Duration)	1,000
TYM1	1	100,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/15/2021	132.0923	05/25/2021	132.9230	Short Sale Closing Purchase	(831)	(831)	0	0	PD (Duration)	1,000
TYM1	2	200,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04020BFQTQ27	04/15/2021	132.0923	05/26/2021	132.9700	Short Sale Closing Purchase	(1,756)	(1,756)	0	0	PD (Duration)	1,000
TYU1	3	300,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/18/2021	131.4672	06/23/2021	132.1730	Short Sale Closing Purchase	(2,119)	(2,119)	0	0	PD (Duration)	1,000
TYU1	4	400,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/19/2021	131.4912	06/23/2021	132.1730	Short Sale Closing Purchase	(2,729)	(2,729)	0	0	PD (Duration)	1,000
TYU1	4	400,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/20/2021	131.1358	06/23/2021	132.1730	Short Sale Closing Purchase	(4,150)	(4,150)	0	0	PD (Duration)	1,000
TYU1	1	100,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	131.6001	08/24/2021	134.2200	Short Sale Closing Purchase	(2,620)	(2,620)	0	0	PD (Duration)	1,000
TYU1	6	600,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/21/2021	131.6001	06/23/2021	132.1730	Short Sale Closing Purchase	(3,440)	(3,440)	0	0	PD (Duration)	1,000
TYU1	5	500,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7251	08/24/2021	134.2200	Short Sale Closing Purchase	(12,475)	(12,475)	0	0	PD (Duration)	1,000
TYU1	4	400,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7251	08/24/2021	134.2200	Short Sale Closing Purchase	(9,980)	(9,980)	0	0	PD (Duration)	1,000
TYU1	6	600,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7251	08/25/2021	133.9860	Short Sale Closing Purchase	(13,564)	(13,564)	0	0	PD (Duration)	1,000
TYU1	3	300,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7251	08/25/2021	133.9860	Short Sale Closing Purchase	(6,782)	(6,782)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU1	3	300,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7251	08/26/2021	133.6260	Short Sale Closing Purchase	(5,704)	(5,704)	0	0	PD (Duration)	1,000
TYU1	3	300,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/25/2021	131.7407	08/24/2021	134.2200	Short Sale Closing Purchase	(7,438)	(7,438)	0	0	PD (Duration)	1,000
TYU1	1	100,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	132.0845	08/26/2021	133.6260	Short Sale Closing Purchase	(1,542)	(1,542)	0	0	PD (Duration)	1,000
TYU1	1	100,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04020BFQTQ27	05/26/2021	132.0845	08/27/2021	133.5950	Short Sale Closing Purchase	(1,511)	(1,511)	0	0	PD (Duration)	1,000
TYZ1	3	300,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	133.6470	11/22/2021	130.8760	Short Sale Closing Purchase	8,312	8,312	0	0	PD (Duration)	1,000
TYZ1	1	100,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	133.6470	11/22/2021	130.5010	Short Sale Closing Purchase	3,146	3,146	0	0	PD (Duration)	1,000
TYZ1	5	500,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	133.6489	11/22/2021	130.8760	Short Sale Closing Purchase	13,862	13,862	0	0	PD (Duration)	1,000
TYZ1	4	400,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/24/2021	133.6548	11/22/2021	130.8760	Short Sale Closing Purchase	11,114	11,114	0	0	PD (Duration)	1,000
TYZ1	6	600,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/25/2021	133.4126	11/22/2021	130.8760	Short Sale Closing Purchase	15,217	15,217	0	0	PD (Duration)	1,000
TYZ1	3	300,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/25/2021	133.4126	11/22/2021	130.8760	Short Sale Closing Purchase	7,609	7,609	0	0	PD (Duration)	1,000
TYZ1	4	400,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/26/2021	133.0376	11/22/2021	130.8760	Short Sale Closing Purchase	8,645	8,645	0	0	PD (Duration)	1,000
TYZ1	1	100,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	08/27/2021	132.9985	11/22/2021	130.1110	Short Sale Closing Purchase	2,888	2,888	0	0	PD (Duration)	1,000
TYZ1	25	2,500,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/05/2021	131.7017	11/22/2021	130.8760	Short Sale Closing Purchase	20,632	20,632	0	0	PD (Duration)	1,000
TYZ1	44	4,400,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/05/2021	131.7017	11/23/2021	130.0010	Short Sale Closing Purchase	74,813	74,813	0	0	PD (Duration)	1,000
TYZ1	35	3,500,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/05/2021	131.7017	11/24/2021	129.7830	Short Sale Closing Purchase	67,166	67,166	0	0	PD (Duration)	1,000
TYZ1	1	100,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/05/2021	131.7017	11/23/2021	129.7880	Short Sale Closing Purchase	1,914	1,914	0	0	PD (Duration)	1,000
TYZ1	1	100,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/05/2021	131.7017	11/24/2021	129.8450	Short Sale Closing Purchase	1,857	1,857	0	0	PD (Duration)	1,000
TYZ1	2	200,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/07/2021	131.4829	11/23/2021	129.6730	Short Sale Closing Purchase	3,619	3,619	0	0	PD (Duration)	1,000
TYZ1	72	7,200,000	U.S. Ten Year Note Future Dec 2021 0000TYZ1	Bond Portfolio Hedge	D1	Interest Rate	12/31/2021	CBT 549300EX04020BFQTQ27	10/07/2021	131.4829	11/23/2021	130.0010	Short Sale Closing Purchase	106,663	106,663	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Liability Hedge	N/A	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	12/31/2020	213.3734	02/19/2021	196.0950	Short Sale Closing Purchase	1,727,811	1,727,811	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Liability Hedge	N/A	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	213.4984	02/19/2021	196.0950	Short Sale Closing Purchase	1,740,311	1,740,311	0	0	LD (Liability Cashflow)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Liability Hedge	N/A	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	213.6234	02/19/2021	196.0950	Short Sale Closing Purchase	1,752,811	1,752,811	0	0	LD (Liability Cashflow)	1,000
WNH2	10	1,000,000	US ULTRA T-BOND Mar 2022 0000WNH2	Bond Portfolio Hedge	D1	Interest Rate	03/31/2022	CBT 549300EX04Q2QBFQTQ27	12/08/2021	197.3109	12/17/2021	199.9080	Short Sale Closing Purchase	(25,969)	(25,969)	0	0	PD (Duration)	1,000
WNM1	183	18,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	194.3969	03/10/2021	187.5330	Short Sale Closing Purchase	1,256,121	1,256,121	0	0	LD (Liability Cashflow)	1,000
WNM1	17	1,700,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	194.3969	03/10/2021	187.5020	Short Sale Closing Purchase	117,220	117,220	0	0	LD (Liability Cashflow)	1,000
WNM1	14	1,400,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	194.3969	03/10/2021	187.5020	Short Sale Closing Purchase	96,534	96,534	0	0	LD (Liability Cashflow)	1,000
WNM1	86	8,600,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	194.3969	03/10/2021	187.5330	Short Sale Closing Purchase	590,308	590,308	0	0	LD (Liability Cashflow)	1,000
1609999999. Subtotal - Short Futures - Hedging Other														15,686,775	15,686,775	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														15,686,775	15,686,775	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(307,686,182)	(307,686,182)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(307,686,182)	(307,686,182)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	4,624,900	0	4,624,900	57,797,164	(3,222,986)	57,797,164	309,401,350	309,401,350
Pru Global Fund B2XP4TQXV02CZP30M085	Y	Y	2,084,436,217	54,619,656	3,698,238,358	(1,729,578,733)	0	4,294,586,577	(1,766,901,089)	443,249,272	2,941,503,228	2,771,106,981
Swiss Re 549300WZRVQERM819Z90	N	N	0	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation			2,084,436,217	54,619,656	3,698,238,358	(1,729,578,733)	0	4,294,586,577	(1,766,901,089)	443,249,272	2,941,503,228	2,771,106,981
Harbour Energy plc NONE	N	N	0	0	944	0	944	944	0	944	0	0
HDA-SMC, Inc NONE	N	N	0	0	0	0	0	0	0	0	0	0
United Coin Machine Co NONE	N	N	0	0	6,165,470	0	6,165,470	6,165,470	0	6,165,470	0	0
WL Vinohradska s.r.o. NONE	N	N	0	0	0	0	0	0	0	0	0	0
Milson Bidco Limited NONE	N	N	0	0	0	0	0	0	0	0	0	0
H.I.G Luxembourg Hldgs 74 Sarl NONE	N	N	0	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation			0	0	6,166,414	0	6,166,414	6,166,414	0	6,166,414	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			2,084,436,217	54,619,656	3,709,029,671	(1,729,578,733)	10,791,314	4,358,550,155	(1,770,124,075)	507,212,850	3,250,904,578	3,080,508,331
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					3,709,029,671	(1,729,578,733)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Cash	000000-00-0	Swap Variation Margin	87,563,717	0	87,563,717	01/01/2022	IV
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	596,896	490,000	395,143	11/15/2026	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	133,997	110,000	19,914	11/15/2026	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	15,819,864	15,199,900	9,740,525	11/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-ED-1	STRIP PRINC	18,406,062	31,608,000	13,109,417	08/15/2043	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-EE-9	STRIP PRINC	2,609,406	4,498,000	1,872,397	11/15/2043	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RM-2	US TREASURY N/B	54,650	50,000	52,462	05/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RS-9	US TREASURY N/B	1,382,796	1,370,000	1,248,155	05/15/2046	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RY-6	US TREASURY N/B	469,490	439,000	466,017	08/15/2047	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-XB-1	US TREASURY N/B	3,343,635	3,320,000	3,298,577	05/15/2025	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-5B-2	STRIPS	4,076,986	5,965,000	3,228,409	02/15/2036	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-X9-6	STRIPS	395,459	575,000	307,258	11/15/2035	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y3-8	STRIPS	19,999,049	29,690,000	14,339,788	11/15/2036	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y4-6	STRIPS	17,996,327	27,030,000	13,404,445	05/15/2037	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-AD-0	STRIPS	1,585,730	2,410,000	1,160,011	11/15/2037	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-EP-9	STRIPS	11,346,790	18,049,000	8,439,302	08/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-JP-4	STRIPS	4,373,280	7,250,000	3,349,654	02/15/2041	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	1,113,642	1,070,000	48,269	11/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	327,848	315,000	4,183	11/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	52,039	50,000	105	11/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	874,261	840,000	29,748	11/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	6,713,079	6,450,000	1,753,963	11/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	182,138	175,000	1,291	11/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	431,767	400,000	8,691	08/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	53,971	50,000	136	08/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	10,292,235	9,535,000	4,938,321	08/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	9,552,835	8,850,000	4,254,265	08/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RP-5	US TREASURY N/B	21,957	20,000	36	11/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RP-5	US TREASURY N/B	12,427,414	11,320,000	11,441,672	11/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	3,043,227	3,000,000	2,648,815	02/15/2046	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	50,720	50,000	736	02/15/2046	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-SA-7	US TREASURY N/B	858,284	765,000	407,477	02/15/2048	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-SA-7	US TREASURY N/B	729,261	650,000	294,176	02/15/2048	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-5M-8	US TREASURY N/B	266,433	250,000	72,418	11/15/2028	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-5M-8	US TREASURY N/B	682,068	640,000	474,601	11/15/2028	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	561,738	550,000	2,901	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	510,671	500,000	2,398	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	357,470	350,000	1,175	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	638,339	625,000	3,746	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	612,805	600,000	3,452	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	204,268	200,000	384	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	4,621,571	4,525,000	196,365	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	1,899,695	1,860,000	33,178	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	1,337,958	1,310,000	16,458	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	47,773,255	46,775,000	20,982,335	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	1,021,342	1,000,000	9,590	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	612,805	600,000	3,452	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	32,905,585	32,218,000	9,954,590	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	689,406	675,000	4,370	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	14,426,451	14,125,000	1,913,388	02/29/2024	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-TY-6	US TREASURY N/B	200,562	200,000	673	11/15/2022	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-TY-6	US TREASURY N/B	952,672	950,000	15,192	11/15/2022	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-TY-6	US TREASURY N/B	13,663,318	13,625,000	3,125,009	11/15/2022	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-TY-6	US TREASURY N/B	44,524,868	44,400,000	33,185,179	11/15/2022	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-TY-6	US TREASURY N/B	250,703	250,000	1,052	11/15/2022	I
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Corporate	589331-AM-9	MERCK SHARP & DOHME CORP	140,133	161,000	184,797	11/15/2036	I
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Treasury	91282C-CS-8	US TREASURY N/B	19,840,708	21,030,000	20,505,019	08/15/2031	I
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	19,656,686	19,543,000	20,690,705	07/15/2038	I
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	10,574,263	12,143,000	12,108,660	12/05/2043	I
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Corporate	539830-BD-0	LOCKHEED MARTIN CORP	6,409,757	8,759,000	8,140,500	03/01/2045	I
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Corporate	66989H-AF-5	NOVARTIS CAPITAL CORP	46,654,275	63,378,000	60,583,387	09/21/2042	I
Pru Global Funding B2XP4TQXVO2CZP3OMQ85	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	12,778,964	15,700,000	15,924,753	05/06/2044	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	88579Y-BD-2	3M COMPANY	5,107,131	6,627,000	6,586,474	09/14/2048	I
0199999999 - Total				526,754,710	505,162,900	402,553,279	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	2,028,652,485	0	XXX	01/01/2022	IV
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	002824-AY-6	ABBOTT LABORATORIES	1,265,825	1,450,000	XXX	05/27/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	010392-FD-5	ALABAMA POWER CO	1,766,442	2,107,000	XXX	03/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	010392-FF-0	ALABAMA POWER CO	1,542,907	1,907,000	XXX	06/01/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	010392-FF-0	ALABAMA POWER CO	884,320	1,093,000	XXX	06/01/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	037833-EF-3	APPLE INC	793,203	1,170,000	XXX	02/08/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	039482-AB-0	ARCHER-DANIELS-MIDLAND C	2,465,633	3,000,000	XXX	03/27/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	039483-BM-3	ARCHER-DANIELS-MIDLAND C	828,156	1,094,000	XXX	09/15/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	110122-CN-6	BRISTOL-MYERS SQUIBB CO	5,189,124	6,432,000	XXX	06/15/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	110122-DK-1	BRISTOL-MYERS SQUIBB CO	3,960,114	5,030,000	XXX	11/15/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	171232-AS-0	CHUBB CORP	2,577,668	2,716,000	XXX	05/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	195869-AN-2	COLONIAL PIPELINE CO	280,069	385,000	XXX	04/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	20030N-CE-9	COMCAST CORP	872,184	1,187,000	XXX	11/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	202795-HT-0	COMMONWEALTH EDISON CO	1,119,238	1,192,000	XXX	01/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	233851-DZ-4	DAIMLER FINANCE NA LLC	2,038,199	2,650,000	XXX	03/10/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	24422E-TG-4	JOHN DEERE CAPITAL CORP	1,497,682	1,930,000	XXX	03/06/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	26442C-AE-4	DUKE ENERGY CAROLINAS	1,669,952	1,890,000	XXX	04/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	26442C-BA-1	DUKE ENERGY CAROLINAS	4,079,435	5,300,000	XXX	02/01/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	278865-AM-2	ECOLAB INC	283,879	319,000	XXX	12/08/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	30231G-AW-2	EXXON MOBIL CORPORATION	669,777	830,000	XXX	03/01/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	438516-BB-1	HONEYWELL INTERNATIONAL	1,915,224	2,160,000	XXX	03/01/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	455434-BS-8	INDIANAPOLIS PWR & LIGHT	1,794,749	2,243,000	XXX	09/01/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	455434-BT-6	INDIANAPOLIS PWR & LIGHT	1,082,624	1,450,000	XXX	05/01/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	834,828	830,000	XXX	07/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-AV-6	JOHNSON & JOHNSON	1,759,683	1,988,000	XXX	09/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	7,699,714	8,842,000	XXX	12/05/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	485134-BM-1	EVERGY METRO	8,465	10,000	XXX	10/01/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	491674-BG-1	KENTUCKY UTILITIES CO	506,702	620,000	XXX	11/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	491674-BG-1	KENTUCKY UTILITIES CO	2,176,365	2,663,000	XXX	11/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	512807-AV-0	LAM RESEARCH CORP	2,213,037	2,994,000	XXX	06/15/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-AP-3	ELI LILLY & CO	68,120	74,000	XXX	01/01/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BJ-6	ELI LILLY & CO	1,730,659	2,345,000	XXX	03/01/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BY-3	ELI LILLY & CO	1,735,293	2,973,000	XXX	05/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BD-0	LOCKHEED MARTIN CORP	1,814,110	2,479,000	XXX	03/01/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BL-2	LOCKHEED MARTIN CORP	1,647,534	2,000,000	XXX	05/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BQ-1	LOCKHEED MARTIN CORP	2,905,384	4,600,000	XXX	06/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	540424-AP-3	LOEWS CORP	1,200,040	1,400,000	XXX	02/01/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	589331-AE-7	MERCK SHARP & DOHME CORP	235,885	250,000	XXX	12/01/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	589331-AQ-0	MERCK SHARP & DOHME CORP	1,089,437	1,221,000	XXX	06/30/2039	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AJ-4	MERCK & CO INC	982,915	1,275,000	XXX	05/18/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AT-2	MERCK & CO INC	1,036,086	1,410,000	XXX	02/10/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67066G-AF-1	NVIDIA CORP	160,398	200,000	XXX	04/01/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	69351U-AN-3	PPL ELECTRIC UTILITIES	881,326	1,070,000	XXX	07/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	713448-EM-6	PEPSICO INC	2,329,811	3,227,000	XXX	07/29/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	718172-BM-0	PHILIP MORRIS INTL INC	2,273,128	2,849,000	XXX	11/10/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	718172-CE-7	PHILIP MORRIS INTL INC	1,452,715	1,810,000	XXX	03/02/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	737679-DC-1	POTOMAC ELECTRIC POWER	1,360,261	1,346,000	XXX	12/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	742718-DF-3	PROCTER & GAMBLE CO/THE	935,916	950,000	XXX	03/05/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	744538-AE-9	PUB SVC NEW HAMP	3,032,189	4,020,000	XXX	06/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	74456Q-BM-7	PUBLIC SERVICE ELECTRIC	2,857,809	3,829,000	XXX	05/01/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	747525-BK-8	QUALCOMM INC	1,658,690	2,185,000	XXX	05/20/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	771196-BK-7	ROCHE HOLDINGS INC	1,051,122	1,252,000	XXX	05/15/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	808513-AX-3	CHARLES SCHWAB CORP	3,669,402	4,519,000	XXX	05/21/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	837004-CF-5	SOUTH CAROLINA ELEC&GAS	245,562	339,000	XXX	02/01/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AK-2	TARGET CORP	219,155	250,000	XXX	11/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AU-0	TARGET CORP	253,930	250,000	XXX	01/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	89236T-EW-1	TOYOTA MOTOR CREDIT CORP	1,420,225	1,767,000	XXX	04/14/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	89236T-GX-7	TOYOTA MOTOR CREDIT CORP	1,846,728	2,326,000	XXX	04/01/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	89417E-AH-2	TRAVELERS COS INC	1,027,331	1,192,000	XXX	11/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	896517-AB-5	TRINITY HEALTH CORP	826,871	1,234,000	XXX	12/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-QH-4	US TREASURY N/B	609,314	469,000	XXX	05/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-QL-5	US TREASURY N/B	998,044	778,000	XXX	11/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	1,485,858	1,441,000	XXX	02/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	5,789,795	5,615,000	XXX	02/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-SF-6	US TREASURY N/B	515,754	449,000	XXX	02/15/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-H8-6	US TREASURY N/B	3,391,910	3,384,000	XXX	01/31/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-M8-0	US TREASURY N/B	465,188	460,000	XXX	11/30/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-N3-0	US TREASURY N/B	3,867,854	3,823,000	XXX	12/31/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-P3-8	US TREASURY N/B	3,062,983	3,060,000	XXX	01/31/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-VB-3	US TREASURY N/B	4,461,334	4,469,000	XXX	05/15/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-W4-8	US TREASURY N/B	3,928,874	3,870,000	XXX	02/29/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-X7-0	US TREASURY N/B	4,549,186	4,504,000	XXX	04/30/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-XT-2	US TREASURY N/B	8,521,533	8,448,000	XXX	05/31/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-YG-9	US TREASURY N/B	1,617,746	1,641,000	XXX	09/30/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	91282C-AG-6	US TREASURY N/B	1,109,902	1,116,000	XXX	08/31/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	91282C-AT-8	US TREASURY N/B	1,558,754	1,670,000	XXX	10/31/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	91282C-BT-7	US TREASURY N/B	3,344,503	3,525,000	XXX	03/31/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	91282C-BU-4	US TREASURY N/B	1,870,026	1,917,000	XXX	03/31/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912833-Y4-6	STRIPS	2,684,858	3,880,000	XXX	05/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912834-TP-3	STRIPS	1,647,329	3,034,000	XXX	05/15/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912834-UB-2	STRIPS	121,130	225,000	XXX	11/15/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	84,920	101,000	XXX	07/15/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	983024-AF-7	WYETH LLC	286,519	336,000	XXX	02/01/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	983024-AG-5	WYETH LLC	2,922,269	3,185,000	XXX	02/01/2034	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	EC7067-03-5	JAPAN (20 YEAR ISSUE)	52,961,158	6,297,000,000	XXX	09/20/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	EC8612-63-1	JAPAN (20 YEAR ISSUE)	2,318,736	277,000,000	XXX	12/20/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	EC9351-63-5	JAPAN (20 YEAR ISSUE)	35,086,842	4,187,000,000	XXX	03/20/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-AP-3	ELI LILLY & CO	290,893	316,000	XXX	01/01/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	896517-AB-5	TRINITY HEALTH CORP	395,344	590,000	XXX	12/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	6,197,091	6,010,000	XXX	02/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-Q2-9	US TREASURY N/B	1,088,220	1,093,000	XXX	03/31/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-VB-3	US TREASURY N/B	808,611	810,000	XXX	05/15/2023	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-W4-8	US TREASURY N/B	6,527,819	6,430,000	XXX	02/29/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-W7-1	US TREASURY N/B	399,513	394,000	XXX	03/31/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912833-Y4-6	STRIPS	3,003,858	4,341,000	XXX	05/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	JV2075-18-4	JAPAN (30 YEAR ISSUE)	812,468	83,000,000	XXX	12/20/2045	V
0299999999 - Total				2,293,161,851	11,045,508,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

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